



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.93800	9.93800	10.00420	10.00420		23.53	1,347,672,304.00	135,608	216,742.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,238.00000	1.23800	1,304.20380	1.30420	1,238.000	42.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00380	0.00000	0.000	42.26	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,178.00000	1.17800	1,244.20400	1.24420	1,178.000	43.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00400	0.00000	0.000	43.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,298.00000	1.29800	1,364.20360	1.36420	1,298.000	40.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00360	0.00000	0.000	40.98	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,258.00000	1.25800	1,324.20370	1.32420	1,258.000	41.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.00000	0.00000	0.00370	0.00000	0.000	41.84	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	938.00090	0.93800	1,004.20520	1.00421	938.001	45.78	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.00090	0.00000	0.00520	0.00001	0.001	45.78	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,198.00000	1.19800	1,264.20390	1.26420	1,198.000	43.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00390	0.00000	0.000	43.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,188.00000	1.18800	1,254.20400	1.25420	1,188.000	43.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00400	0.00000	0.000	43.33	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	838.00150	0.83800	904.21260	0.90421	838.001	42.15	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.00150	0.00000	0.01260	0.00001	0.002	42.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,138.00000		1.13800	1,204.20420	1.20420	1,138.000	44.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.00000		0.00000	0.00420	0.00000	0.000	44.40	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,088.00000		1.08800	1,154.20440	1.15420	1,088.000	45.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.00000		0.00000	0.00440	0.00000	0.000	45.46	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	738.00290		0.73800	804.23160	0.80423	738.003	38.53	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.00290		0.00000	0.03160	0.00003	0.003	38.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	908.00100		0.90800	974.20670	0.97421	908.001	44.69	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.00100		0.00000	0.00670	0.00001	0.001	44.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	898.00110		0.89800	964.20740	0.96421	898.001	44.33	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.00110		0.00000	0.00740	0.00001	0.001	44.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	638.00600		0.63801	704.28060	0.70428	638.006	34.90	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.00600		0.00001	0.08060	0.00008	0.006	34.90	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	788.00210		0.78800	854.21990	0.85422	788.002	40.34	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.00210		0.00000	0.01990	0.00002	0.002	40.34	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	758.00260		0.75800	824.22630	0.82423	758.003	39.25	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.00260		0.00000	0.02630	0.00003	0.003	39.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	438.05960		0.43806	504.75490	0.50475	438.060	28.87	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	0.05960		0.00006	0.55490	0.00055	0.060	28.87	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	688.00410		0.68800	754.25030	0.75425	688.004	36.71	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.00410		0.00000	0.05030	0.00005	0.004	36.71	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	658.00520		0.65801	724.26670	0.72427	658.005	35.62	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.00520		0.00001	0.06670	0.00007	0.005	35.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	77.79090		0.07779	142.35240	0.14235	77.791	24.24	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	29.79090		0.02979	28.15240	0.02815	29.791	24.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	588.00890		0.58801	654.32980	0.65433	588.009	33.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	0.00890		0.00001	0.12980	0.00013	0.009	33.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	538.01360		0.53801	604.40990	0.60441	538.014	31.27	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	0.01360		0.00001	0.20990	0.00021	0.014	31.27	0.00	0	22,500.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.00880	0.00001	0.08920	0.00009	0.009	46.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	912.00880	0.91201	845.88920	0.84589	912.009	46.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	240.21400	0.24021	309.01530	0.30902	240.214	26.50	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	2.21400	0.00221	4.81530	0.00482	2.214	26.50	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	106.67560	0.10668	174.19610	0.17420	106.676	24.71	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	18.67560	0.01868	19.99610	0.02000	18.676	24.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.00330	0.00000	0.00830	0.00001	0.003	70.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,562.00330	1.56200	1,495.80830	1.49581	1,562.003	70.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	26.40810	0.02641	69.67180	0.06967	26.408	24.78	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	88.40810	0.08841	65.47180	0.06547	88.408	24.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	1.80730	0.00181	9.55700	0.00956	1.807	31.06	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	313.80730	0.31381	255.35700	0.25536	313.807	31.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.00420	0.00000	0.00350	0.00000	0.004	90.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,062.00420	2.06200	1,995.80350	1.99580	2,062.004	90.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.00430	0.00000	0.03970	0.00004	0.004	50.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,062.00430	1.06200	995.83970	0.99584	1,062.004	50.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.00350	0.00000	0.01620	0.00002	0.004	60.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,312.00350	1.31200	1,245.81620	1.24582	1,312.004	60.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,738.00000	2.73800	2,804.20000	2.80420	2,738.000	26.27	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	26.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,438.00000	1.43800	1,504.20310	1.50420	1,438.000	38.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00000	0.00000	0.00310	0.00000	0.000	38.00	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,338.00000	1.33800	1,404.20340	1.40420	1,338.000	40.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.00000	0.00000	0.00340	0.00000	0.000	40.13	0.00	0	11,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.06340	10.06340	10.14150	10.14150		18.03	1,432,927,526.00	142,390	615,803.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,331.03790	1.33104	1,407.29160	1.40729	1,331.038	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	17.63790	0.01764	15.79160	0.01579	17.638	16.86	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,283.41520	1.28342	1,359.39590	1.35940	1,283.415	16.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	20.01520	0.02002	17.89590	0.01790	20.015	16.74	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,236.07800	1.23608	1,311.75080	1.31175	1,236.078	16.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	22.67800	0.02268	20.25080	0.02025	22.678	16.63	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,096.07560	1.09608	1,170.58380	1.17058	1,096.076	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	32.67560	0.03268	29.08380	0.02908	32.676	16.28	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	920.69610	0.92070	989.29300	0.98929	920.696	16.31	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	57.29610	0.05730	47.79300	0.04779	57.296	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	838.48390	0.83848	904.82950	0.90483	838.484	16.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	75.08390	0.07508	63.32950	0.06333	75.084	16.40	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	798.75350	0.79875	863.87060	0.86387	798.754	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	85.35350	0.08535	72.37060	0.07237	85.354	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	759.99720	0.76000	823.82260	0.82382	759.997	16.50	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	96.59720	0.09660	82.32260	0.08232	96.597	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	685.55990	0.68556	746.62090	0.74662	685.560	16.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	122.15990	0.12216	105.12090	0.10512	122.160	16.59	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	649.96070	0.64996	709.54220	0.70954	649.961	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	136.56070	0.13656	118.04220	0.11804	136.561	16.64	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	591.54320	0.59154	645.48830	0.64549	591.543	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	168.14320	0.16814	143.98830	0.14399	168.143	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	585.30110	0.58530	638.60120	0.63860	585.301	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	171.90110	0.17190	147.10120	0.14710	171.901	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	579.10890	0.57911	632.05990	0.63206	579.109	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	175.70890	0.17571	150.55990	0.15056	175.709	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	554.84050	0.55484	606.38430	0.60638	554.841	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	191.44050	0.19144	164.88430	0.16488	191.440	17.06	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	525.62310	0.52562	575.40730	0.57541	525.623	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	212.22310	0.21222	183.90730	0.18391	212.223	17.20	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	497.63850	0.49764	545.66520	0.54567	497.638	17.34	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	234.23850		0.23424	204.16520	0.20417	234.238	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	470.87720		0.47088	517.15310	0.51715	470.877	17.47	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	257.47720		0.25748	225.65310	0.22565	257.477	17.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	445.31950		0.44532	489.86140	0.48986	445.319	17.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	281.91950		0.28192	248.36140	0.24836	281.920	17.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	397.72280		0.39772	438.86110	0.43886	397.723	17.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	334.32280		0.33432	297.36110	0.29736	334.323	17.89	0.00	0	16,068.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	371.45450		0.37145	410.49850	0.41050	371.454	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	368.05450		0.36805	328.99850	0.32900	368.054	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	347.29460		0.34729	383.75730	0.38376	347.295	18.26	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	403.89460		0.40389	362.25730	0.36226	403.895	18.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	317.41730		0.31742	351.03900	0.35104	317.417	18.52	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	454.01730		0.45402	409.53900	0.40954	454.017	18.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	283.59010		0.28359	314.22840	0.31423	283.590	18.85	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	520.19010		0.52019	472.72840	0.47273	520.190	18.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	277.26810		0.27727	307.33540	0.30734	277.268	18.92	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	533.86810		0.53387	485.83540	0.48584	533.868	18.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	253.37190		0.25337	281.23590	0.28124	253.372	19.18	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	589.97190		0.58997	539.73590	0.53974	589.972	19.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	226.44190		0.22644	251.74500	0.25174	226.442	19.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	663.04190		0.66304	610.24500	0.61025	663.042	19.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	202.70220		0.20270	225.43770	0.22544	202.702	19.86	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	739.30220		0.73930	683.93770	0.68394	739.302	19.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	191.95800		0.19196	213.38120	0.21338	191.958	20.03	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	778.55800		0.77856	721.88120	0.72188	778.558	20.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	172.30470		0.17230	191.69420	0.19169	172.305	20.39	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	858.90470		0.85890	800.19420	0.80019	858.905	20.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	163.32940		0.16333	181.77530	0.18178	163.329	20.56	0.00	0	50,957.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	899.92940		0.89993	840.27530	0.84028	899.929	20.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	132.37220		0.13237	147.49380	0.14749	132.372	21.27	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,068.97220		1.06897	1,005.99380	1.00599	1,068.972	21.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	97.87040		0.09787	109.12650	0.10913	97.870	22.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,334.47040		1.33447	1,267.62650	1.26763	1,334.470	22.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	73.68180		0.07368	82.12050	0.08212	73.682	23.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,610.28180		1.61028	1,540.62050	1.54062	1,610.282	23.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,378.91830		1.37892	1,455.41430	1.45541	1,378.918	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	15.51830		0.01552	13.91430	0.01391	15.518	16.98	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	56.56280		0.05656	62.97270	0.06297	56.563	24.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,893.16280		1.89316	1,821.47270	1.82147	1,893.163	24.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	46.38270		0.04638	48.33720	0.04834	46.383	26.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,232.98270		2.23298	2,156.83720	2.15684	2,232.983	26.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,764.01620		2.76402	2,842.10150	2.84210	2,764.016	22.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.61620		0.00062	0.60150	0.00060	0.616	22.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,572.55620		1.57256	1,649.76550	1.64977	1,572.556	17.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	9.15620		0.00916	8.26550	0.00827	9.156	17.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19100		10.19100	10.27130	10.27130		17.99	268,379,985.00	26,335	77,015.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,361.31550		1.36132	1,434.86570	1.43487	1,361.315	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	70.31550		0.07032	63.56570	0.06357	70.316	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,336.71390		1.33671	1,409.94910	1.40995	1,336.714	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	73.61390		0.07361	66.54910	0.06655	73.614	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,292.94990		1.29295	1,365.59490	1.36559	1,292.950	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	79.84990		0.07985	72.19490	0.07219	79.850	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,273.74510		1.27375	1,346.11590	1.34612	1,273.745	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	82.74510		0.08275	74.81590	0.07482	82.745	16.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,249.62460		1.24962	1,321.63920	1.32164	1,249.625	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	86.52460		0.08652	78.23920	0.07824	86.525	16.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,104.15270		1.10415	1,173.70190	1.17370	1,104.153	16.20		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	113.15270		0.11315	102.40190	0.10240	113.153	16.20		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	849.91400		0.84991	908.82430	0.90882	849.914	16.52		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	208.91400		0.20891	187.52430	0.18752	208.914	16.52		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	816.89810		0.81690	874.44290	0.87444	816.898	16.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	225.89810		0.22590	203.14290	0.20314	225.898	16.56		0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	759.63310		0.75963	814.65430	0.81465	759.633	16.64		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	258.63310		0.25863	233.35430	0.23335	258.633	16.64		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	753.44190		0.75344	808.17940	0.80818	753.442	16.65		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	262.44190		0.26244	236.87940	0.23688	262.442	16.65		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	698.18250		0.69818	747.77160	0.74777	698.183	16.92		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	307.18250		0.30718	276.47160	0.27647	307.183	16.92		0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	671.97390		0.67197	720.17200	0.72017	671.974	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	330.97390		0.33097	298.87200	0.29887	330.974	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	598.82770		0.59883	642.94560	0.64295	598.828	17.46		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	407.82770		0.40783	371.64560	0.37165	407.828	17.46		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	554.44370		0.55444	595.93650	0.59594	554.444	17.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	463.44370		0.46344	424.63650	0.42464	463.444	17.73		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	486.58110		0.48658	523.76490	0.52376	486.581	18.18		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	565.58110		0.56558	522.46490	0.52246	565.581	18.18		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	475.55370		0.47555	512.01650	0.51202	475.554	18.27		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	584.55370		0.58455	540.71650	0.54072	584.554	18.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	440.68480		0.44068	474.81290	0.47481	440.685	18.54		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	649.68480		0.64968	603.51290	0.60351	649.685	18.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	393.48290		0.39348	424.33420	0.42433	393.483	18.95		0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	752.48290		0.75248	703.03420	0.70303	752.483	18.95		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	327.17550		0.32718	353.07020	0.35307	327.175	19.64		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	936.17550		0.93618	881.77020	0.88177	936.176	19.64		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	283.74040		0.28374	306.44640	0.30645	283.740	20.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,092.74040		1.09274	1,035.14640	1.03515	1,092.740	20.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	247.15040		0.24715	267.09430	0.26709	247.150	20.77	0.00	0	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,256.15040		1.25615	1,195.79430	1.19579	1,256.150	20.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	223.06210		0.22306	241.48370	0.24148	223.062	21.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,382.06210		1.38206	1,320.18370	1.32018	1,382.062	21.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	201.84270		0.20184	218.58190	0.21858	201.843	21.59	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,510.84270		1.51084	1,447.28190	1.44728	1,510.843	21.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	177.40830		0.17741	192.17470	0.19217	177.408	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,686.40830		1.68641	1,620.87470	1.62087	1,686.408	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,495.64420		1.49564	1,570.70340	1.57070	1,495.644	16.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	54.64420		0.05464	49.40340	0.04940	54.644	16.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	147.57270		0.14757	159.88410	0.15988	147.573	22.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,956.57270		1.95657	1,888.58410	1.88858	1,956.573	22.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	124.91780		0.12492	133.02190	0.13302	124.918	24.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,283.91780		2.28392	2,211.72190	2.21172	2,283.918	24.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,795.85400		2.79585	2,875.86600	2.87587	2,795.854	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.85400		0.00485	4.56600	0.00457	4.854	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,205.01710		2.20502	2,284.27950	2.28428	2,205.017	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	14.01710		0.01402	12.97950	0.01298	14.017	18.30	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33320		10.33320		10.33320	10.41510	10.41510		18.01	0.00	0	32,663.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,004.35690		1.00436	1,064.07360	1.06407	1,004.357	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	271.15690		0.27116	248.97360	0.24897	271.157	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	914.28500		0.91428	970.11150	0.97011	914.285	16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	331.08500		0.33108	305.01150	0.30501	331.085	16.53	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,244.07490		1.24407	1,314.33360	1.31433	1,244.075	15.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	160.87490		0.16087	149.23360	0.14923	160.875	15.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,010.60850		1.01061	1,070.58010	1.07058	1,010.609	16.27	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	267.40850		0.26741	245.48010	0.24548	267.408	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	437.12640		0.43713	465.34270	0.46534	437.126	19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,103.92640		1.10393	1,050.24270	1.05024	1,103.926	19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	998.13620		0.99814	1,057.60010	1.05760	998.136	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	274.93620		0.27494	252.50010	0.25250	274.936	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	943.53990		0.94354	1,000.68180	1.00068	943.540	16.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	310.33990		0.31034	285.58180	0.28558	310.340	16.45	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	333.38390		0.33338	354.82020	0.35482	333.384	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,500.18390		1.50018	1,439.72020	1.43972	1,500.184	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	583.58980		0.58359	621.17000	0.62117	583.590	18.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	750.38980		0.75039	706.07000	0.70607	750.390	18.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	534.23770		0.53424	568.78770	0.56879	534.238	18.70	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	851.03770		0.85104	803.68770	0.80369	851.038	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	229.53800		0.22954	243.93460	0.24393	229.538	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,146.33800		2.14634	2,078.83460	2.07883	2,146.338	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	402.27500		0.40227	428.18990	0.42819	402.275	19.86	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,219.07500		1.21907	1,163.08990	1.16309	1,219.075	19.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	380.97500		0.38097	405.45250	0.40545	380.975	20.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,297.77500		1.29778	1,240.35250	1.24035	1,297.775	20.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	209.90100		0.20990	217.65500	0.21765	209.901	23.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,376.70100		2.37670	2,302.55500	2.30256	2,376.701	23.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	292.78270		0.29278	311.51580	0.31152	292.783	21.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,709.58270		1.70958	1,646.41580	1.64642	1,709.583	21.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	258.51560		0.25852	274.91660	0.27492	258.516	21.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,925.31560		1.92532	1,859.81660	1.85982	1,925.316	21.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,646.21610		2.64622	2,727.54750	2.72755	2,646.216	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.01610		0.01302	12.44750	0.01245	13.016	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,162.96500		2.16297	2,243.35260	2.24335	2,162.965	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 17/03/2014	Foreign Exchange Future	8.20	Put	29.76500		0.02977	28.25260	0.02825	29.765	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,703.66820		1.70367	1,781.00850	1.78101	1,703.668	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	70.46820		0.07047	65.90850	0.06591	70.468	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.47650		10.47650	10.56230	10.56230		18.01	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,060.15110		1.06015	1,114.05690	1.11406	1,060.151	16.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	383.65110		0.38365	351.75690	0.35176	383.651	16.54	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	642.62370		0.64262	675.16090	0.67516	642.624	18.74	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	966.12370		0.96612	912.86090	0.91286	966.124	18.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,173.18410		1.17318	1,231.68830	1.23169	1,173.184	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	306.68410		0.30668	279.38830	0.27939	306.684	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	444.90760		0.44491	466.62180	0.46662	444.908	20.42	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,568.40760		1.56841	1,504.32180	1.50432	1,568.408	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,088.94810		1.08895	1,144.07020	1.14407	1,088.948	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	362.44810		0.36245	331.77020	0.33177	362.448	16.47	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,185.65390		1.18565	1,244.64010	1.24464	1,185.654	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	299.15390		0.29915	272.34010	0.27234	299.154	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,179.40360		1.17940	1,238.15070	1.23815	1,179.404	16.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	302.90360		0.30290	275.85070	0.27585	302.904	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.51950		10.51950	10.60310	10.60310		18.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	946.04210		0.94604	986.12460	0.98612	946.042	17.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	726.54210		0.72654	683.02460	0.68302	726.542	17.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	717.40190		0.71740	749.26960	0.74927	717.402	19.13	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,147.90190		1.14790	1,096.16960	1.09617	1,147.902	19.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,126.68400		1.12668	1,176.65760	1.17666	1,126.684	17.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	507.18400		0.50718	473.55760	0.47356	507.184	17.06	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	950.02580		0.95003	990.29550	0.99030	950.026	17.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	720.52580		0.72053	677.19550	0.67720	720.526	17.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	942.07970		0.94208	981.97110	0.98197	942.080	17.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	732.57970		0.73258	688.87110	0.68887	732.580	17.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.55400		10.55400	10.63650	10.63650		18.56	7,598,880.00	720	720.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,175.65440		1.17565	1,223.83730	1.22384	1,175.654	17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	621.65440		0.62165	587.33730	0.58734	621.654	17.39	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	802.81030		0.80281	835.30000	0.83530	802.810	19.24	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,248.81030		1.24881	1,198.80000	1.19880	1,248.810	19.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,157.48240		2.15748	2,230.84450	2.23084	2,157.482	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	153.48240		0.15348	144.34450	0.14434	153.482	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,390.98080		1.39098	1,445.77850	1.44578	1,390.981	16.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	436.98080		0.43698	409.27850	0.40928	436.981	16.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,641.48080		2.64148	2,719.80600	2.71981	2,641.481	17.34	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	87.48080		0.08748	83.30600	0.08331	87.481	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,240.47940		2.24048	2,316.35050	2.31635	2,240.479	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	136.47940		0.13648	129.85050	0.12985	136.479	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,198.79960		2.19880	2,272.62580	2.27263	2,198.800	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	144.79960		0.14480	136.12580	0.13613	144.800	16.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.25150		11.25150	11.30470	11.30470		19.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,465.77150		2.46577	2,508.80820	2.50881	2,465.771	17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	364.27150		0.36427	354.10820	0.35411	364.272	17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,430.83490		2.43083	2,473.39470	2.47339	2,430.835	17.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	379.33490		0.37933	368.69470	0.36869	379.335	17.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,396.27700		2.39628	2,438.34610	2.43835	2,396.277	17.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	394.77700		0.39478	383.64610	0.38365	394.777	17.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.93800		9.93800	10.00420	10.00420		23.53	447,210.00	45	454.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	119,800.00000		1.19800	126,420.39270	1.26420	119,800.000	43.12	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.39270	0.00000	0.000	43.12	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	118,800.00000		1.18800	125,420.39670	1.25420	118,800.000	43.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.39670	0.00000	0.000	43.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	117,800.00010	1.17800	124,420.40070	1.24420	117,800.000	43.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00010	0.00000	0.40070	0.00000	0.000	43.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.06340	10.06340	10.14150	10.14150		18.03	452,853.00	45	973.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	61,700.81200	0.61701	67,352.22510	0.67352	61,700.812	16.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	15,360.81200	0.15361	13,202.22510	0.13202	15,360.812	16.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	119,843.23740	1.19843	127,383.24600	1.27383	119,843.237	16.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,503.23740	0.02503	2,233.24600	0.02233	2,503.237	16.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	26,805.01930	0.26805	29,727.47180	0.29727	26,805.019	19.02	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	55,465.01930	0.55465	50,577.47180	0.50577	55,465.019	19.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	118,905.48230	1.18905	126,438.17920	1.26438	118,905.482	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,565.48230	0.02565	2,288.17920	0.02288	2,565.482	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	117,969.04050	1.17969	125,494.38720	1.25494	117,969.041	16.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,629.04050	0.02629	2,344.38720	0.02344	2,629.040	16.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.19100	10.19100	10.27130	10.27130		17.99	101,910.00	10	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	88,377.90740	0.88378	94,402.42930	0.94402	88,377.907	16.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	19,277.90740	0.19278	17,272.42930	0.17272	19,277.907	16.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	87,693.76280	0.87694	93,691.98310	0.93692	87,693.763	16.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,593.76280	0.19594	17,561.98310	0.17562	19,593.763	16.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	89,065.17990	0.89065	95,116.32250	0.95116	89,065.180	16.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,965.17990	0.18965	16,986.32250	0.16986	18,965.180	16.46	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.33320	10.33320	10.41510	10.41510		18.01	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	58,358.97990	0.58359	62,116.99670	0.62117	58,358.980	18.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	75,038.97990	0.75039	70,606.99670	0.70607	75,038.980	18.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	58,014.16680	0.58014	61,751.31360	0.61751	58,014.167	18.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	75,694.16680	0.75694	71,241.31360	0.71241	75,694.167	18.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	58,706.11350	0.58706	62,484.71200	0.62485	58,706.113	18.33	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	74,386.11350	0.74386	69,974.71200	0.69975	74,386.113	18.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.58090	15.58090	15.69190	15.69190		22.66	89,777,145.80	5,762	18,046.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,580.90000		3.58090	3,691.90000	3.69190	3,580.900	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	27.04	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,580.90000		2.58090	2,691.90000	2.69190	2,580.900	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	27.04	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,790.90000		1.79090	1,901.90010	1.90190	1,790.900	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.00000		0.00000	0.00010	0.00000	0.000	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,240.90000		1.24090	1,351.96620	1.35197	1,240.900	29.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	0.00000		0.00000	0.06620	0.00007	0.000	29.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	780.98210		0.78098	892.68570	0.89269	780.982	32.22	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	0.08210		0.00008	0.78570	0.00079	0.082	32.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,780.90000		1.78090	1,891.90010	1.89190	1,780.900	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.00000		0.00000	0.00010	0.00000	0.000	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,770.90000		1.77090	1,881.90010	1.88190	1,770.900	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.00000		0.00000	0.00010	0.00000	0.000	27.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	290.06680		0.29007	406.41790	0.40642	290.067	26.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	9.16680		0.00917	14.51790	0.01452	9.167	26.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,180.90000		1.18090	1,291.99050	1.29199	1,180.900	29.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	0.00000		0.00000	0.09050	0.00009	0.000	29.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	930.90470		0.93090	1,042.24430	1.04224	930.905	31.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	0.00470		0.00000	0.34430	0.00034	0.005	31.19	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.76880		15.76880	15.89820	15.89820		16.64	83,637,715.20	5,304	27,447.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,142.36250		1.14236	1,242.39650	1.24240	1,142.363	15.39	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	133.56250		0.13356	104.19650	0.10420	133.563	15.39	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,157.56570		1.15757	1,258.28180	1.25828	1,157.566	15.36	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	128.76570		0.12877	100.08180	0.10008	128.766	15.36	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,149.94920		1.14995	1,250.32480	1.25032	1,149.949	15.38	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	131.14920		0.13115	102.12480	0.10212	131.149	15.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.96130		15.96130	16.09430	16.09430		16.54	31,268,186.70	1,959	3,880.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,328.80130		1.32880	1,429.01710	1.42902	1,328.801	15.55		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	277.50130		0.27750	244.71710	0.24472	277.501	15.55		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,342.84360		1.34284	1,443.59810	1.44360	1,342.844	15.54		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	271.54360		0.27154	239.29810	0.23930	271.544	15.54		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,335.81150		1.33581	1,436.29540	1.43630	1,335.811	15.54		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	274.51150		0.27451	241.99540	0.24200	274.512	15.54		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.17660		16.17660	16.31240	16.31240		16.64		24,264,900.00	1,500	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,071.90520		2.07191	2,186.99600	2.18700	2,071.905	15.57		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	205.30520		0.20531	184.59600	0.18460	205.305	15.57		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,088.17910		2.08818	2,203.51860	2.20352	2,088.179	15.57		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	201.57910		0.20158	181.11860	0.18112	201.579	15.57		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,080.03730		2.08004	2,195.24930	2.19525	2,080.037	15.57		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	203.43730		0.20344	182.84930	0.18285	203.437	15.57		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.39520		16.39520	16.53710	16.53710		16.81		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,239.29230		1.23929	1,315.15840	1.31516	1,239.292	16.44		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	904.09230		0.90409	838.05840	0.83806	904.092	16.44		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,248.28820		1.24829	1,324.59830	1.32460	1,248.288	16.42		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	893.08820		0.89309	827.49830	0.82750	893.088	16.42		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,243.78210		1.24378	1,319.86680	1.31987	1,243.782	16.43		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	898.58210		0.89858	832.76680	0.83277	898.582	16.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10540		0.10540	0.10450	0.10450		31.97		6,324.00	60	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,540.00000		0.01540	1,450.00410	0.01450	1,540.000	40.96		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.00410	0.00000	0.000	40.96		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	540.03920		0.00540	451.99390	0.00452	540.039	31.97		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	0.03920		0.00000	1.99390	0.00002	0.039	31.97		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.83600		0.00001	1.54430	0.00002	0.836	36.10		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	460.83600		0.00461	551.54430	0.00552	460.836	36.10		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10680		0.10680	0.10600	0.10600		23.61		10,680.00	100	594.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,702.05280		0.01702	1,627.51970	0.01628	1,702.053	20.54		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	22.05280		0.00022	27.51970	0.00028	22.053	20.54		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	869.79250		0.00870	807.71670	0.00808	869.793	21.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	189.79250		0.00190	207.71670	0.00208	189.793	21.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	376.02260		0.00376	334.77970	0.00335	376.023	23.61		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	696.02260		0.00696	734.77970	0.00735	696.023	23.61		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10830		0.10830	0.10740	0.10740		23.36		2,707.50	25	14,225.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,906.70090		0.01907	1,826.19170	0.01826	1,906.701	21.14		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	76.70090		0.00077	86.19170	0.00086	76.701	21.14		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,133.56170		0.01134	1,063.62740	0.01064	1,133.562	21.58		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	303.56170		0.00304	323.62740	0.00324	303.562	21.58		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	637.52160		0.00638	583.10680	0.00583	637.522	23.36		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	807.52160		0.00808	843.10680	0.00843	807.522	23.36		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.21120		13.21120	13.34200	13.34200		22.39		575,783,729.60	43,583	51,739.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,411.20000		1.41120	1,542.00020	1.54200	1,411.200	23.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.00000		0.00000	0.00020	0.00000	0.000	23.34		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	711.21160		0.71121	842.31470	0.84231	711.212	30.15		0.00	0	15,809.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	0.01160		0.00001	0.31470	0.00031	0.012	30.15		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,811.20000		1.81120	1,942.00000	1.94200	1,811.200	23.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.34		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,511.20000		1.51120	1,642.00000	1.64200	1,511.200	23.34		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.34		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	461.70460		0.46170	593.86310	0.59386	461.705	28.17		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	0.50460		0.00050	1.86310	0.00186	0.505	28.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,111.20000		1.11120	1,242.02100	1.24202	1,111.200	25.61		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.00000		0.00000	0.02100	0.00002	0.000	25.61		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	1,011.20000		1.01120	1,142.04080	1.14204	1,011.200	26.75		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.00000		0.00000	0.04080	0.00004	0.000	26.75		0.00	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	11.26	Call	1,951.20000		1.95120	2,082.00000	2.08200	1,951.200	23.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	581.31130		0.58131	712.77830	0.71278	581.311	29.71	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	0.11130		0.00011	0.77830	0.00078	0.111	29.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	531.41040		0.53141	663.10410	0.66310	531.410	29.07	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	0.21040		0.00021	1.10410	0.00110	0.210	29.07	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,971.20000		1.97120	2,102.00000	2.10200	1,971.200	23.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.34	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,961.20000		1.96120	2,092.00000	2.09200	1,961.200	23.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.38420		13.38420	13.53180	13.53180		17.41	334,979,757.60	25,028	75,152.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,428.93790		1.42894	1,574.26170	1.57426	1,428.938	15.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	34.73790		0.03474	32.46170	0.03246	34.738	15.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,419.42570		1.41943	1,564.71390	1.56471	1,419.426	15.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	35.22570		0.03523	32.91390	0.03291	35.226	15.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,409.92070		1.40992	1,555.17180	1.55517	1,409.921	15.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	35.72070		0.03572	33.37180	0.03337	35.721	15.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,371.97660		1.37198	1,517.07340	1.51707	1,371.977	14.99	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	37.77660		0.03778	35.27340	0.03527	37.777	14.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,327.54510		1.32755	1,469.60830	1.46961	1,327.545	15.07	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	43.34510		0.04335	37.80830	0.03781	43.345	15.07	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,198.11020		1.19811	1,331.27240	1.33127	1,198.110	15.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	63.91020		0.06391	49.47240	0.04947	63.910	15.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,115.29580		1.11530	1,245.18330	1.24518	1,115.296	15.44	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	81.09580		0.08110	63.38330	0.06338	81.096	15.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	959.08710		0.95909	1,081.28240	1.08128	959.087	15.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	124.88710		0.12489	99.48240	0.09948	124.887	15.75	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	752.32110		0.75232	859.24550	0.85925	752.321	16.26	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 16/09/2013	Foreign Exchange Future	12.85	Put	218.12110	0.21812	177.44550	0.17745	218.121	16.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,853.23970	1.85324	1,999.59660	1.99960	1,853.240	16.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	19.03970	0.01904	17.79660	0.01780	19.040	16.88	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	324.69000	0.32469	382.87060	0.38287	324.690	18.29	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	740.49000	0.74049	651.07060	0.65107	740.490	18.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	172.74380	0.17274	205.72440	0.20572	172.744	19.87	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,288.54380	1.28854	1,173.92440	1.17392	1,288.544	19.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,097.85780	2.09786	2,244.51700	2.24452	2,097.858	17.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	13.65780	0.01366	12.71700	0.01272	13.658	17.83	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,902.00700	1.90201	2,048.43500	2.04844	1,902.007	17.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	17.80700	0.01781	16.63500	0.01664	17.807	17.07	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.56100	13.56100	13.71180	13.71180		17.18	307,143,089.00	22,649	30,882.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,390.16800	2.39017	2,537.43050	2.53743	2,390.168	16.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	29.16800	0.02917	25.63050	0.02563	29.168	16.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,160.42590	2.16043	2,306.59380	2.30659	2,160.426	16.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	42.42590	0.04243	37.79380	0.03779	42.426	16.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,113.72050	2.11372	2,259.62980	2.25963	2,113.720	16.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	45.72050	0.04572	40.82980	0.04083	45.721	16.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,180.93970	1.18094	1,305.08980	1.30509	1,180.940	15.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	219.93970	0.21994	193.28980	0.19329	219.940	15.65	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	872.53880	0.87254	972.73060	0.97273	872.539	16.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	411.53880	0.41154	360.93060	0.36093	411.539	16.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,067.23270	2.06723	2,212.87080	2.21287	2,067.233	15.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	49.23270	0.04923	44.07080	0.04407	49.233	15.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,252.50680	1.25251	1,379.81880	1.37982	1,252.507	15.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	191.50680	0.19151	168.01880	0.16802	191.507	15.56	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.75950	13.75950	13.91310	13.91310		17.04	20,639,250.00	1,500	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,505.17390	1.50517	1,632.31200	1.63231	1,505.174	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	235.67390		0.23567	209.21200	0.20921	235.674	15.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,498.10990		1.49811	1,624.80790	1.62481	1,498.110	15.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	238.60990		0.23861	211.70790	0.21171	238.610	15.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,491.06920		1.49107	1,617.46100	1.61746	1,491.069	15.24	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	241.56920		0.24157	214.36100	0.21436	241.569	15.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.96030		13.96030	14.11880	14.11880		17.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,025.63380		1.02563	1,112.80440	1.11280	1,025.634	16.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	855.33380		0.85533	784.00440	0.78400	855.334	16.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,021.54000		1.02154	1,108.39200	1.10839	1,021.540	16.98	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	861.24000		0.86124	789.59200	0.78959	861.240	16.98	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,017.46440		1.01746	1,103.99810	1.10400	1,017.464	17.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	867.16440		0.86716	795.19810	0.79520	867.164	17.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.08560		14.08560	14.24070	14.24070		17.55	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,355.73310		1.35573	1,440.32870	1.44033	1,355.733	16.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	960.13310		0.96013	889.62870	0.88963	960.133	16.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,351.60260		1.35160	1,435.94260	1.43594	1,351.603	16.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	966.00260		0.96600	895.24260	0.89524	966.003	16.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,347.48770		1.34749	1,431.57260	1.43157	1,347.488	16.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	971.88770		0.97189	900.87260	0.90087	971.888	16.97	0.00	0	0.00
2025	On 01/08/2013	Bond Future			110.92271		110.92271	110.65942	110.65942			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	7,067.29000		7.06729	7,330.58000	7.33058	7,067.290		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	7,077.29000		7.07729	7,340.58000	7.34058	7,077.290		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	7,087.29000		7.08729	7,350.58000	7.35058	7,087.290		0.00	0	0.00
2038	On 01/08/2013	Bond Future			106.83706		106.83706	104.80656	104.80656			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	8,152.94000		8.15294	10,183.44000	10.18344	8,152.940		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	8,162.94000		8.16294	10,193.44000	10.19344	8,162.940		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	8,172.94000		8.17294	10,203.44000	10.20344	8,172.940		0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.70706		106.70706	106.41345	106.41345			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	12,282.94000		12.28294	12,576.55000	12.57655	12,282.940		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	12,292.94000		12.29294	12,586.55000	12.58655	12,292.940		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	12,302.94000		12.30294	12,596.55000	12.59655	12,302.940		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			402.28700		402.28700	402.65100	402.65100			76,434,530.00	19	56.00
AL37	On 07/11/2013	Index Future			407.96400		407.96400	408.33300	408.33300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.80900		477.80900	477.57600	477.57600			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			484.55200		484.55200	484.31600	484.31600			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.26600		429.26600	428.59500	428.59500			0.00	0	741.00
ALBI	On 07/11/2013	Index Future			435.32400		435.32400	434.64300	434.64300			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.52770		9.52770	9.50510	9.50510		12.98	14,596,436.40	1,532	5,206.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	767.70000		0.76770	745.10000	0.74510	767.700	16.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	787.70000		0.78770	765.10000	0.76510	787.700	16.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	777.70000		0.77770	755.10000	0.75510	777.700	16.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.58670		9.58670	9.57190	9.57190		9.41	14,686,824.40	1,532	8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	363.62450		0.36362	356.83810	0.35684	363.624	9.69	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	76.92450		0.07692	84.93810	0.08494	76.924	9.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	32.22540		0.03223	33.79000	0.03379	32.225	11.61	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	745.52540		0.74553	761.89000	0.76189	745.525	11.61	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	712.88210		0.71288	700.88960	0.70089	712.882	11.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	26.18210		0.02618	28.98960	0.02899	26.182	11.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	703.29390		0.70329	691.39370	0.69139	703.294	11.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	26.59390		0.02659	29.49370	0.02949	26.594	11.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,099.41540		1.09942	1,083.23710	1.08324	1,099.415	14.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	12.71540		0.01272	11.33710	0.01134	12.715	14.11	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	809.25390		0.80925	796.45550	0.79646	809.254	12.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	22.55390		0.02255	24.55550	0.02456	22.554	12.26	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	722.48080		0.72248	710.39840	0.71040	722.481	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	25.78080		0.02578	28.49840	0.02850	25.781	11.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.65130		9.65130	9.63870	9.63870		10.02	0.00	0	9,885.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	355.64370		0.35564	348.45970	0.34846	355.644	9.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	184.34370		0.18434	189.75970	0.18976	184.344	9.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	47.84490		0.04784	46.05990	0.04606	47.845	11.28	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	996.54490		0.99654	1,007.35990	1.00736	996.545	11.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	366.49300		0.36649	359.13740	0.35914	366.493	9.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	175.19300		0.17519	180.43740	0.18044	175.193	9.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	361.03580		0.36104	353.76600	0.35377	361.036	9.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	179.73580		0.17974	185.06600	0.18507	179.736	9.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	462.80400		0.46280	454.05880	0.45406	462.804	9.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	111.50400		0.11150	115.35880	0.11536	111.504	9.29	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	295.90870		0.29591	289.75570	0.28976	295.909	9.91	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	244.60870		0.24461	251.05570	0.25106	244.609	9.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	90.93800		0.09094	88.69580	0.08870	90.938	11.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	739.63800		0.73964	749.99580	0.75000	739.638	11.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,376.56490		1.37656	1,365.09180	1.36509	1,376.565	14.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	25.26490		0.02526	26.39180	0.02639	25.265	14.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,089.69920		1.08970	1,078.75700	1.07876	1,089.699	12.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	38.39920		0.03840	40.05700	0.04006	38.399	12.68	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.72650		9.72650	9.71500	9.71500		10.88	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	469.52340		0.46952	463.48000	0.46348	469.523	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	253.02340		0.25302	258.48000	0.25848	253.023	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	480.17960		0.48018	474.06550	0.47407	480.180	10.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	243.67960		0.24368	249.06550	0.24907	243.680	10.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	474.82720		0.47483	468.74690	0.46875	474.827	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	248.32720		0.24833	253.74690	0.25375	248.327	10.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.80670		9.80670	9.79780	9.79780		11.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	402.24300		0.40224	398.10690	0.39811	402.243	11.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	505.54300		0.50554	510.30690	0.51031	505.543	11.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	409.69560		0.40970	405.50460	0.40550	409.696	11.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	492.99560		0.49300	497.70460	0.49770	492.996	11.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	405.95400		0.40595	401.78660	0.40179	405.954	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	499.25400		0.49925	503.98660	0.50399	499.254	11.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.15610		10.15610	10.10960	10.10960		12.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,006.95250		3.00695	2,963.83370	2.96383	3,006.953	16.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	100.85250		0.10085	104.23370	0.10423	100.853	16.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,958.20640		2.95821	2,915.15490	2.91515	2,958.206	16.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	102.10640		0.10211	105.55490	0.10555	102.106	16.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,909.46520		2.90947	2,866.48250	2.86648	2,909.465	15.98	0.00	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	7.35	Put	103.36520		0.10337	106.88250	0.10688	103.365	15.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.77650		9.77650	9.82130	9.82130		20.72	0.00	0	5.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	826.50810		0.82651	871.33820	0.87134	826.508	46.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.00810		0.00001	0.03820	0.00004	0.008	46.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	816.50830		0.81651	861.34110	0.86134	816.508	46.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.00830		0.00001	0.04110	0.00004	0.008	46.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	836.50800		0.83651	881.33560	0.88134	836.508	47.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.00800		0.00001	0.03560	0.00004	0.008	47.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.87840		9.87840	9.93440	9.93440		15.90	246,960.00	25	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	843.02220		0.84302	891.29480	0.89129	843.022	15.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	54.62220		0.05462	46.89480	0.04689	54.622	15.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	834.54520		0.83455	882.64390	0.88264	834.545	15.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	56.14520		0.05615	48.24390	0.04824	56.145	15.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	826.10110		0.82610	874.02360	0.87402	826.101	15.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	57.70110		0.05770	49.62360	0.04962	57.701	15.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.98270		9.98270	10.04030	10.04030		15.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	462.58110		0.46258	493.79010	0.49379	462.581	15.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	419.88110		0.41988	393.49010	0.39349	419.881	15.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	458.03200		0.45803	489.01500	0.48901	458.032	15.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	425.33200		0.42533	398.71500	0.39871	425.332	15.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	453.51670		0.45352	484.27980	0.48428	453.517	15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	430.81670		0.43082	403.97980	0.40398	430.817	15.70	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			0.04060		0.04060	4.92080	4.92080			0.00	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 CADE	On 14/06/2013	Can-Do Future	53,545.09170	53,545.09170	69,926.14370	69,926.14370				0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	92,244.96970	92,244.96970	116,490.29150	116,490.29150				0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	0.04060	0.04060	4.92080	4.92080				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	47.08450	47.08450	-140.39200	-140.39200				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	499.93000	499.93000	499.74640	499.74640				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	168.50580	168.50580	-228.82350	-228.82350				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	407.50550	407.50550	420.49630	420.49630				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	608.65770	608.65770	681.35430	681.35430				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	371.89560	371.89560	475.86790	475.86790				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	68.19510	68.19510	67.68050	67.68050				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	1,876.91000	1,876.91000	2,155.09000	2,155.09000				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	2,162.49000	2,162.49000	2,553.19000	2,553.19000				0.00	0	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future	678.12150	678.12150	751.86810	751.86810				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future	2,067.67950	2,067.67950	2,437.28930	2,437.28930				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future	20.87540	20.87540	34.29390	34.29390				0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.00000	0.00000				0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future			10.76030		10.76030	10.86950	10.86950		24.78		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,220.30020		1.22030	1,329.50030	1.32950	1,220.300	50.87		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.00020		0.00000	0.00030	0.00000	0.000	50.87		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,210.30020		1.21030	1,319.50040	1.31950	1,210.300	51.11		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.00020		0.00000	0.00040	0.00000	0.000	51.11		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,200.30030		1.20030	1,309.50050	1.30950	1,200.300	51.34		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.00030		0.00000	0.00050	0.00000	0.000	51.34		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.90600		10.90600	11.02880	11.02880		17.98		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,110.89470		1.11089	1,230.79480	1.23079	1,110.895	16.31		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	44.89470		0.04489	41.99480	0.04199	44.895	16.31		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,102.18230		1.10218	1,221.54500	1.22154	1,102.182	16.33		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	46.18230		0.04618	42.74500	0.04274	46.182	16.33		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,093.49680		1.09350	1,212.30800	1.21231	1,093.497	16.34		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	47.49680		0.04750	43.50800	0.04351	47.497	16.34		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.05680		11.05680	11.18200	11.18200		17.58		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	666.60710		0.66661	757.12570	0.75713	666.607	17.12		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	409.80710		0.40981	375.12570	0.37513	409.807	17.12		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	661.64080		0.66164	751.84020	0.75184	661.641	17.14		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	414.84080		0.41484	379.84020	0.37984	414.841	17.14		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	671.60870		0.67161	762.44610	0.76245	671.609	17.11		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	404.80870		0.40481	370.44610	0.37045	404.809	17.11		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.61820		1.61820	1.62840	1.62840		20.68		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,282.00870		0.12820	1,384.03010	0.13840	1,282.009	42.55		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.00870		0.00000	0.03010	0.00000	0.009	42.55		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,182.00870		0.11820	1,284.03550	0.12840	1,182.009	39.29		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	0.00870		0.00000	0.03550	0.00000	0.009	39.29		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,082.01570		0.10820	1,184.07220	0.11841	1,082.016	37.43		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	0.01570		0.00000	0.07220	0.00001	0.016	37.43	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62710		1.62710	1.63910	1.63910		17.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,468.81260		0.14688	1,575.88980	0.15759	1,468.813	16.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	97.81260		0.00978	84.88980	0.00849	97.813	16.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,382.73450		0.13827	1,487.66310	0.14877	1,382.735	16.25	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	111.73450		0.01117	96.66310	0.00967	111.735	16.25	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,301.68900		0.13017	1,404.41070	0.14044	1,301.689	16.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	130.68900		0.01307	113.41070	0.01134	130.689	16.27	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63920		1.63920	1.65170	1.65170		17.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	752.04440		0.07520	811.77710	0.08118	752.044	17.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	860.04440		0.08600	794.77710	0.07948	860.044	17.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	713.74740		0.07137	770.94950	0.07709	713.747	17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	921.74740		0.09217	853.94950	0.08539	921.747	17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	677.34030		0.06773	732.07200	0.07321	677.340	17.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	985.34030		0.09853	915.07200	0.09151	985.340	17.60	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	507.86430		0.50786	509.12930	0.50913	507.864	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	332.16430		0.33216	333.42930	0.33343	332.164	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	502.72410		0.50272	503.99280	0.50399	502.724	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	337.02410		0.33702	338.29280	0.33829	337.024	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	513.04740		0.51305	514.30860	0.51431	513.047	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	327.34740		0.32735	328.60860	0.32861	327.347	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.93530		9.93530	10.00980	10.00980		21.11	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	626.79670		0.62680	700.98260	0.70098	626.797	21.56	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	1.49670		0.00150	1.18260	0.00118	1.497	21.56	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	935.55830		0.93556	1,010.04830	1.01005	935.558	25.54	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.25830		0.00026	0.24830	0.00025	0.258	25.54	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.29	Call	646.62900	0.64663	720.86300	0.72086	646.629	21.82	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	1.32900	0.00133	1.06300	0.00106	1.329	21.82	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	636.71020	0.63671	710.92100	0.71092	636.710	21.69	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	1.41020	0.00141	1.12100	0.00112	1.410	21.69	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			9.93670	9.93670	10.01050	10.01050		20.97	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	937.13640	0.93714	1,010.90780	1.01091	937.136	25.21	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.43640	0.00044	0.40780	0.00041	0.436	25.21	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	927.15860	0.92716	1,000.92620	1.00093	927.159	25.09	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.45860	0.00046	0.42620	0.00043	0.459	25.09	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	947.11530	0.94712	1,020.86870	1.02087	947.115	25.34	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.41530	0.00042	0.36870	0.00037	0.415	25.34	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry			9.94090	9.94090	10.01260	10.01260		19.78	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Call	60.39920	0.06040	84.59960	0.08460	60.399	21.18	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Put	289.49920	0.28950	241.99960	0.24200	289.499	21.18	0.00	0	1,000.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.17310	0.00017	0.28270	0.00028	0.173	30.61	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,759.27310	1.75927	1,687.68270	1.68768	1,759.273	30.61	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Call	123.19500	0.12319	162.55300	0.16255	123.195	19.91	0.00	0	1,000.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Put	152.29500	0.15229	119.95300	0.11995	152.295	19.91	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Call	119.09530	0.11910	157.42750	0.15743	119.095	19.97	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Put	158.19530	0.15820	124.82750	0.12483	158.195	19.97	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.99	Call	115.10690	0.11511	152.41590	0.15242	115.107	20.04	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.99	Put	164.20690	0.16421	129.81590	0.12982	164.207	20.04	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			9.94380	9.94380	10.01600	10.01600		19.80	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	905.24360	0.90524	977.20810	0.97721	905.244	21.96	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	1.44360	0.00144	1.20810	0.00121	1.444	21.96	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	600.33220	0.60033	670.92340	0.67092	600.332	19.28	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	6.53220	0.00653	4.92340	0.00492	6.532	19.28	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,643.80020	1.64380	1,716.02680	1.71603	1,643.800	21.24	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00020		0.00000	0.02680	0.00003	0.000	21.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,543.80130		1.54380	1,616.04510	1.61605	1,543.801	21.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.00130		0.00000	0.04510	0.00005	0.001	21.48	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	295.39120		0.29539	353.23570	0.35324	295.391	19.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	51.59120		0.05159	37.23570	0.03724	51.591	19.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	895.31490		0.89531	967.26290	0.96726	895.315	21.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	1.51490		0.00151	1.26290	0.00126	1.515	21.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	885.38980		0.88539	957.32010	0.95732	885.390	21.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	1.58980		0.00159	1.32010	0.00132	1.590	21.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	197.13270		0.19713	245.40670	0.24541	197.133	19.52	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	103.33270		0.10333	79.40670	0.07941	103.333	19.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	450.27040		0.45027	516.68580	0.51669	450.270	18.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	16.47040		0.01647	10.68580	0.01069	16.470	18.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	373.27050		0.37327	436.19960	0.43620	373.271	18.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	29.47050		0.02947	20.19960	0.02020	29.471	18.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,843.80000		1.84380	1,916.00940	1.91601	1,843.800	20.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00940	0.00001	0.000	20.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,743.80000		1.74380	1,816.01590	1.81602	1,743.800	21.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.01590	0.00002	0.000	21.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,693.80010		1.69380	1,766.02070	1.76602	1,693.800	21.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00010		0.00000	0.02070	0.00002	0.000	21.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.96140		9.96140	10.03650	10.03650		18.90	0.00	300	500.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	954.38480		0.95438	1,028.53180	1.02853	954.385	18.32	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.98480		0.00298	2.03180	0.00203	2.985	18.32	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	188.99060		0.18899	228.36080	0.22836	188.991	19.04	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	207.59060		0.20759	171.86080	0.17186	207.591	19.04	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	118.26360		0.11826	146.39560	0.14640	118.264	19.95	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	336.86360		0.33686	289.89560	0.28990	336.864	19.95	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	8.99	Call	974.06060		0.97406	1,048.36000	1.04836	974.061	18.36	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	2.66060		0.00266	1.86000	0.00186	2.661	18.36	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	964.21850		0.96422	1,038.44400	1.03844	964.219	18.34	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	2.81850		0.00282	1.94400	0.00194	2.819	18.34	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			9.96570		9.96570	10.04160	10.04160		18.99	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	128.55100		0.12855	157.04060	0.15704	128.551	20.03	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	352.85100		0.35285	305.44060	0.30544	352.851	20.03	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	143.78960		0.14379	174.51440	0.17451	143.790	19.81	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	318.08960		0.31809	272.91440	0.27291	318.090	19.81	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	140.61980		0.14062	170.88730	0.17089	140.620	19.86	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	324.91980		0.32492	279.28730	0.27929	324.920	19.86	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	137.51210		0.13751	167.32800	0.16733	137.512	19.90	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	331.81210		0.33181	285.72800	0.28573	331.812	19.90	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	221.65050		0.22165	263.62610	0.26363	221.650	18.97	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	195.95050		0.19595	162.02610	0.16203	195.950	18.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.98180		9.98180	10.05880	10.05880		18.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	789.06230		0.78906	860.23630	0.86024	789.062	16.93	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	17.26230		0.01726	11.43630	0.01144	17.262	16.93	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	336.61450		0.33661	383.52150	0.38352	336.614	18.19	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	154.81450		0.15481	124.72150	0.12472	154.815	18.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,682.33270		1.68233	1,759.24810	1.75925	1,682.333	20.47	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.53270		0.00053	0.44810	0.00045	0.533	20.47	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	807.47910		0.80748	879.09460	0.87909	807.479	16.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	15.67910		0.01568	10.29460	0.01029	15.679	16.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	798.25540		0.79826	869.65330	0.86965	798.255	16.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	16.45540		0.01646	10.85330	0.01085	16.455	16.92	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.98770		9.98770	10.06480	10.06480		18.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,588.87110		1.58887	1,665.75930	1.66576	1,588.871	19.99	0.00	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	1.17110	0.00117	0.95930	0.00096	1.171	19.99	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	957.00830	0.95701	1,030.85610	1.03086	957.008	16.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	9.30830	0.00931	6.05610	0.00606	9.308	16.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	938.01390	0.93801	1,011.39620	1.01140	938.014	16.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	10.31390	0.01031	6.59620	0.00660	10.314	16.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	675.39130	0.67539	741.80170	0.74180	675.391	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	37.69130	0.03769	27.00170	0.02700	37.691	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,688.56210	1.68856	1,765.52720	1.76553	1,688.562	20.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.86210	0.00086	0.72720	0.00073	0.862	20.53	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	479.50940	0.47951	535.17800	0.53518	479.509	17.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	91.80940	0.09181	70.37800	0.07038	91.809	17.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	412.61790	0.41262	463.56790	0.46357	412.618	17.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	124.91790	0.12492	98.76790	0.09877	124.918	17.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	947.50050	0.94750	1,021.03990	1.02104	947.501	16.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	9.80050	0.00980	6.23990	0.00624	9.800	16.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,738.43990	1.73844	1,815.43370	1.81543	1,738.440	20.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.73990	0.00074	0.63370	0.00063	0.740	20.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	324.74090	0.32474	368.46810	0.36847	324.741	18.40	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	187.04090	0.18704	153.66810	0.15367	187.041	18.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	545.18990	0.54519	605.49980	0.60550	545.190	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	67.48990	0.06749	50.69980	0.05070	67.490	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,888.16830	1.88817	1,965.22050	1.96522	1,888.168	21.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.46830	0.00047	0.42050	0.00042	0.468	21.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,788.33520	1.78834	1,865.35240	1.86535	1,788.335	21.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.63520	0.00064	0.55240	0.00055	0.635	21.07	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.99500	9.99500	10.07220	10.07220		18.69	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	910.24570	0.91025	982.40050	0.98240	910.246	16.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	15.24570	0.01525	10.20050	0.01020	15.246	16.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.11	Call	900.96050	0.90096	972.91910	0.97292	900.961	16.74	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Put	15.96050	0.01596	10.71910	0.01072	15.960	16.74	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Call	919.55700	0.91956	991.90240	0.99190	919.557	16.72	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Put	14.55700	0.01456	9.70240	0.00970	14.557	16.72	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			10.03300	10.03300	10.11060	10.11060		18.33	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	791.40270	0.79140	856.85390	0.85685	791.403	16.60	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	58.40270	0.05840	46.25390	0.04625	58.403	16.60	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Call	565.46960	0.56547	619.32340	0.61932	565.470	17.06	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Put	132.46960	0.13247	108.72340	0.10872	132.470	17.06	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	841.46440	0.84146	908.60660	0.90861	841.464	16.52	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	48.46440	0.04846	38.00660	0.03801	48.464	16.52	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	799.65000	0.79965	865.39300	0.86539	799.650	16.58	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	56.65000	0.05665	44.79300	0.04479	56.650	16.58	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	422.33490	0.42233	466.38250	0.46638	422.335	17.74	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	229.33490	0.22933	195.78250	0.19578	229.335	17.74	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	783.19500	0.78320	848.35050	0.84835	783.195	16.61	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	60.19500	0.06019	47.75050	0.04775	60.195	16.61	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Call	628.03910	0.62804	686.49730	0.68650	628.039	16.86	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Put	105.03910	0.10504	85.89730	0.08590	105.039	16.86	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,786.23280	1.78623	1,863.37520	1.86338	1,786.233	19.22	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.23280	0.00323	2.77520	0.00278	3.233	19.22	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,736.69370	1.73669	1,813.75510	1.81376	1,736.694	19.04	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.69370	0.00369	3.15510	0.00316	3.694	19.04	0.00	0	7,500.00	
DAUS	On 26/08/2013	Any day expiry	9.70	Call	502.02220	0.50202	551.80560	0.55181	502.022	17.34	0.00	0	7,500.00	
DAUS	On 26/08/2013	Any day expiry	9.70	Put	169.02220	0.16902	141.20560	0.14121	169.022	17.34	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,835.82780	1.83583	1,913.04000	1.91304	1,835.828	19.41	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.82780	0.00283	2.44000	0.00244	2.828	19.41	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			10.07360	10.07360	10.15180	10.15180		17.98	0.00	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	854.52020		0.85452	920.57780	0.92058	854.520	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	80.92020		0.08092	68.77780	0.06878	80.920	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	846.55460		0.84655	912.37710	0.91238	846.555	16.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	82.95460		0.08295	70.57710	0.07058	82.955	16.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	473.30020		0.47330	518.63850	0.51864	473.300	17.52	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	279.70020		0.27970	246.83850	0.24684	279.700	17.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	870.55940		0.87056	937.08090	0.93708	870.559	16.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	76.95940		0.07696	65.28090	0.06528	76.959	16.38	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	862.52100		0.86252	928.81250	0.92881	862.521	16.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	78.92100		0.07892	67.01250	0.06701	78.921	16.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.07790	10.07790		10.15630	10.15630		18.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	901.61960		0.90162	969.01980	0.96902	901.620	16.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	73.71960		0.07372	62.71980	0.06272	73.720	16.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	893.52210		0.89352	960.68150	0.96068	893.522	16.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	75.62210		0.07562	64.38150	0.06438	75.622	16.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	641.14640		0.64115	698.52110	0.69852	641.146	16.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	163.24640		0.16325	142.22110	0.14222	163.246	16.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	579.63690		0.57964	631.89510	0.63190	579.637	17.00	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	201.73690		0.20174	175.59510	0.17560	201.737	17.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	909.75350		0.90975	977.39020	0.97739	909.754	16.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	71.85350		0.07185	61.09020	0.06109	71.854	16.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,832.69790		1.83270	1,911.02750	1.91103	1,832.698	17.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.79790		0.00480	4.72750	0.00473	4.798	17.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,783.51090		1.78351	1,861.76280	1.86176	1,783.511	17.30	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.61090		0.00561	5.46280	0.00546	5.611	17.30	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	703.36680		0.70337	763.60740	0.76361	703.367	16.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	135.46680		0.13547	117.30740	0.11731	135.467	16.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,881.99230		1.88199	1,960.38330	1.96038	1,881.992	17.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.09230		0.00409	4.08330	0.00408	4.092	17.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.11560		10.11560	10.19460	10.19460		17.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	454.04340		0.45404	494.24250	0.49424	454.043	17.87	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	408.44340		0.40844	369.64250	0.36964	408.443	17.87	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	842.66760		0.84267	905.70150	0.90570	842.668	16.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	127.06760		0.12707	111.10150	0.11110	127.068	16.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	835.26240		0.83526	898.05950	0.89806	835.262	16.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	129.66240		0.12966	113.45950	0.11346	129.662	16.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	791.59720		0.79160	852.93970	0.85294	791.597	16.50	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	145.99720		0.14600	128.33970	0.12834	145.997	16.50	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	850.11080		0.85011	913.37990	0.91338	850.111	16.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	124.51080		0.12451	108.77990	0.10878	124.511	16.44	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.12000		10.12000	10.19900	10.19900		17.96	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	448.83850		0.44884	488.30280	0.48830	448.838	17.96	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	428.83850		0.42884	389.30280	0.38930	428.838	17.96	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	777.67350		0.77767	838.20070	0.83820	777.674	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	157.67350		0.15767	139.20070	0.13920	157.674	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	770.65020		0.77065	830.93120	0.83093	770.650	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	160.65020		0.16065	141.93120	0.14193	160.650	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	742.94340		0.74294	802.21720	0.80222	742.943	16.59	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	172.94340		0.17294	153.21720	0.15322	172.943	16.59	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	784.73240		0.78473	845.50830	0.84551	784.732	16.54	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	154.73240		0.15473	136.50830	0.13651	154.732	16.54	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.12430		10.12430	10.20350	10.20350		17.91	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	826.44960		0.82645	888.55520	0.88856	826.450	16.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	142.14960		0.14215	125.05520	0.12506	142.150	16.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	819.21120		0.81921	881.07810	0.88108	819.211	16.47	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	144.91120		0.14491	127.57810	0.12758	144.911	16.47	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Call	715.07590		0.71508	773.20670	0.77321	715.076	16.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	190.77590		0.19078	169.70670	0.16971	190.776	16.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,836.25850		1.83626	1,914.19620	1.91420	1,836.259	17.43	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	11.95850		0.01196	10.69620	0.01070	11.958	17.43	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	833.72620		0.83373	896.06900	0.89607	833.726	16.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	139.42620		0.13943	122.56900	0.12257	139.426	16.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	654.65860		0.65466	705.93950	0.70594	654.659	16.85	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	230.35860		0.23036	202.43950	0.20244	230.359	16.85	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,884.87220		1.88487	1,962.95710	1.96296	1,884.872	17.50	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	10.57220		0.01057	9.45710	0.00946	10.572	17.50	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.16780		10.16780	10.24770	10.24770		17.93	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	884.81610		0.88482	946.33530	0.94634	884.816	16.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	167.01610		0.16702	148.63530	0.14864	167.016	16.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	720.53340		0.72053	773.91870	0.77392	720.533	16.74	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	252.73340		0.25273	226.21870	0.22622	252.733	16.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,887.55880		1.88756	1,965.47110	1.96547	1,887.559	17.60	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	19.75880		0.01976	17.77110	0.01777	19.759	17.60	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	899.08140		0.89908	961.04140	0.96104	899.081	16.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	161.28140		0.16128	143.34140	0.14334	161.281	16.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	891.93290		0.89193	953.67090	0.95367	891.933	16.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	164.13290		0.16413	145.97090	0.14597	164.133	16.44	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.20590		10.20590	10.28640	10.28640		17.92	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	830.34520		0.83035	888.75180	0.88875	830.345	16.51	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	234.44520		0.23445	212.35180	0.21235	234.445	16.51	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	843.34660		0.84335	902.23000	0.90223	843.347	16.49	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	227.44660		0.22745	205.83000	0.20583	227.447	16.49	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	836.82910		0.83683	895.47440	0.89547	836.829	16.50	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	230.92910		0.23093	209.07440	0.20907	230.929	16.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2014	Any day expiry			10.26040		10.26040	10.34140	10.34140		17.91	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	488.46080		0.48846	522.98430	0.52298	488.461	18.58	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	748.06080		0.74806	701.58430	0.70158	748.061	18.58	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	485.23130		0.48523	519.55570	0.51956	485.231	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	754.83130		0.75483	708.15570	0.70816	754.831	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	491.71110		0.49171	526.43780	0.52644	491.711	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	741.31110		0.74131	695.03780	0.69504	741.311	18.56	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.30740		10.30740	10.38870	10.38870		17.95	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,340.26380		1.34026	1,413.14340	1.41314	1,340.264	15.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	122.86380		0.12286	114.44340	0.11444	122.864	15.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,332.05430		1.33205	1,404.82260	1.40482	1,332.054	15.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	124.65430		0.12465	116.12260	0.11612	124.654	15.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,323.86490		1.32386	1,396.52300	1.39652	1,323.865	15.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	126.46490		0.12646	117.82300	0.11782	126.465	15.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.33640		10.33640	10.41840	10.41840		18.00	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,375.99330		1.37599	1,448.72530	1.44873	1,375.993	15.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	129.59330		0.12959	120.32530	0.12033	129.593	15.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,367.85960		1.36786	1,440.44350	1.44044	1,367.860	15.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	131.45960		0.13146	122.04350	0.12204	131.460	15.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,359.74390		1.35974	1,432.18270	1.43218	1,359.744	15.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	133.34390		0.13334	123.78270	0.12378	133.344	15.91	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.44720		10.44720	10.53220	10.53220		18.04	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	938.68740		0.93869	987.90940	0.98791	938.687	16.83	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	451.48740		0.45149	415.70940	0.41571	451.487	16.83	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	948.86340		0.94886	998.88930	0.99889	948.863	16.79	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	441.66340		0.44166	406.68930	0.40669	441.663	16.79	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	943.60470		0.94360	993.38590	0.99339	943.605	16.80	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	446.40470		0.44640	411.18590	0.41119	446.405	16.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.32216		109.32216	109.15321	109.15321			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,677.84000		5.67784	5,846.79000	5.84679	5,677.840		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,687.84000		5.68784	5,856.79000	5.85679	5,687.840		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,667.84000		5.66784	5,836.79000	5.83679	5,667.840		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			9.37121		86.11857	9.42834	85.67504			0.00	0	292.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,973.63000		2.97363	3,417.16000	3.41716	2,973.630		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,067.24000		75.06724	74,623.71000	74.62371	75,067.240		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			9.48906		83.55253	9.54819	83.10277			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	8,211.71000		8.21171	8,661.47000	8.66147	8,211.710		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	8,123.43000		8.12343	8,573.19000	8.57319	8,123.430		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	8,035.28000		8.03528	8,485.04000	8.48504	8,035.280		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			428.68200		428.68200	428.08700	428.08700			0.00	0	387.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	173,080.00000		17.30800	179,030.00000	17.90300	173,080.000		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	173,180.00000		17.31800	179,130.00000	17.91300	173,180.000		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	173,280.00000		17.32800	179,230.00000	17.92300	173,280.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.73200		434.73200	434.12800	434.12800			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	112,580.00000		11.25800	118,620.00000	11.86200	112,580.000		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	112,680.00000		11.26800	118,720.00000	11.87200	112,680.000		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	112,780.00000		11.27800	118,820.00000	11.88200	112,780.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	196.46800		196.46800	196.39200	196.39200			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future	199.26700		199.26700	199.19000	199.19000			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	529.84500		529.84500	529.84500	529.84500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.15000		94.85000	5.15000	94.85000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.20000		94.80000	5.20000	94.80000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.27000		94.73000	5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.30000		94.70000	5.31000	94.69000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.42000		94.58000	5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.55000		94.45000	5.59000	94.41000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.71000		94.29000	5.74000	94.26000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	6.06000		93.94000	6.10000	93.90000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.36000		93.64000	6.36000	93.64000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.64000		93.36000	6.65000	93.35000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.93000		93.07000	6.94000	93.06000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.24000		92.76000	7.24000	92.76000				0.00	250	250.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.96520		7.96520	7.97080	7.97080		23.31		11,947,800.00	1,500	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	625.21580		0.62522	630.93100	0.63093	625.216	45.90		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.01580		0.00002	0.13100	0.00013	0.016	45.90		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	615.21670		0.61522	620.94560	0.62095	615.217	45.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.01670		0.00002	0.14560	0.00015	0.017	45.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	605.21780		0.60522	610.96190	0.61096	605.218	44.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.01780		0.00002	0.16190	0.00016	0.018	44.86		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.03230		8.03230	8.04680	8.04680		12.04		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	491.83600		0.49184	504.05790	0.50406	491.836	12.35		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	49.53600		0.04954	47.25790	0.04726	49.536	12.35		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	483.58250		0.48358	495.75140	0.49575	483.583	12.34		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	51.28250		0.05128	48.95140	0.04895	51.283	12.34		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	475.38040		0.47538	487.49550	0.48750	475.380	12.32		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	53.08040		0.05308	50.69550	0.05070	53.080	12.32		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.08440		8.08440	8.10010	8.10010		14.02		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	291.91340		0.29191	300.45800	0.30046	291.913	14.12		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	357.51340		0.35751	350.35800	0.35036	357.513	14.12		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	287.94160		0.28794	296.43010	0.29643	287.942	14.14		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	363.54160		0.36354	356.33010	0.35633	363.542	14.14		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	295.93570		0.29594	304.53200	0.30453	295.936	14.10		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	351.53570		0.35154	344.43200	0.34443	351.536	14.10		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.64048		104.07384	7.65164	103.99872				0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,395.98000		2.39598	2,471.10000	2.47110	2,395.980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,326.61000		2.32661	2,401.73000	2.40173	2,326.610		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	2,257.30000		2.25730	2,332.42000	2.33242	2,257.300		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.73752		101.62684	7.74916	101.55064			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,615.29000		8.61529	8,691.49000	8.69149	8,615.290		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,542.56000		8.54256	8,618.76000	8.61876	8,542.560		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,469.88000		8.46988	8,546.08000	8.54608	8,469.880		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.22903		119.42760	6.21430	119.45894		2.41	67,715,449.20	567	19,475.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,971.97000		89.97197	90,003.31000	90.00331	89,971.970	2.54	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	2.54	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.38591		114.30658	6.36872	114.33839		2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	190.89000		0.19089	198.97000	0.19897	190.890	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,676.13000		1.67613	1,652.40000	1.65240	1,676.130	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	194.79000		0.19479	202.99000	0.20299	194.790	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,661.21000		1.66121	1,637.60000	1.63760	1,661.210	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	198.75000		0.19875	207.07000	0.20707	198.750	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,646.35000		1.64635	1,622.86000	1.62286	1,646.350	2.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.56365		115.84397	6.54333	115.87630		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	275.27000		0.27527	284.33000	0.28433	275.270	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,725.66000		1.72566	1,702.39000	1.70239	1,725.660	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	267.83000		0.26783	276.72000	0.27672	267.830	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,750.61000		1.75061	1,727.17000	1.72717	1,750.610	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	271.53000		0.27153	280.51000	0.28051	271.530	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,738.11000		1.73811	1,714.76000	1.71476	1,738.110	2.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.78438		110.60356	6.75990	110.63633		2.05		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	171.57000		0.17157	177.59000	0.17759	171.570	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,308.05000		2.30805	2,281.30000	2.28130	2,308.050	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	167.39000		0.16739	173.29000	0.17329	167.390	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,331.39000		2.33139	2,304.52000	2.30452	2,331.390	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	169.47000		0.16947	175.43000	0.17543	169.470	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,319.71000		2.31971	2,292.90000	2.29290	2,319.710	1.99		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			7.93418		122.21628	7.97586	121.82867		13.18		2,444,325.60	20	61,483.00
R186	On 01/08/2013	Bond Future	7.25	Call	392.24000		0.39224	353.89000	0.35389	392.240	12.88		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,011.90000		7.01190	7,361.16000	7.36116	7,011.900	12.88		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,960.92000		7.96092	7,620.92000	7.62092	7,960.920	13.48		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	255.35000		0.25535	302.96000	0.30296	255.350	13.48		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.00	Call	162.76000		0.16276	145.72000	0.14572	162.760	12.88		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,327.07000		9.32707	9,697.64000	9.69764	9,327.070	12.88		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	332.57000		0.33257	299.55000	0.29955	332.570	12.88		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,455.61000		7.45561	7,810.20000	7.81020	7,455.610	12.88		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,943.87000		112.94387	112,556.26000	112.55626	112,943.870	13.72		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	13.72		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	839.93000		0.83993	765.36000	0.76536	839.930	12.96		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,983.50000		4.98350	5,296.54000	5.29654	4,983.500	12.96		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,652.55000		2.65255	2,467.66000	2.46766	2,652.550	13.10		2,652,550.00	1,000	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	2,041.24000		2.04124	2,243.96000	2.24396	2,041.240	13.10		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	58.58000		0.05858	52.14000	0.05214	58.580	12.88		0.00	0	1,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Put	11,838.25000		11.83825	12,219.42000	12.21942	11,838.250	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	72.72000		0.07272	64.79000	0.06479	72.720	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,323.55000		11.32355	11,703.23000	11.70323	11,323.550	12.88	0.00	0	100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,520.15000		9.52015	9,161.11000	9.16111	9,520.150	13.58	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	133.86000		0.13386	162.43000	0.16243	133.860	13.58	133,860.00	1,000	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	18.11000		0.01811	16.06000	0.01606	18.110	12.88	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,486.09000		14.48609	14,871.65000	14.87165	14,486.090	12.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.02688		123.94100	8.07015	123.54792		13.61	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,868.47000		4.86847	4,664.70000	4.66470	4,868.470	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,664.90000		3.66490	3,854.21000	3.85421	3,664.900	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,137.96000		8.13796	7,861.99000	7.86199	8,137.960	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,799.53000		1.79953	1,916.64000	1.91664	1,799.530	13.86	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,711.06000		9.71106	9,409.84000	9.40984	9,711.060	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,291.26000		1.29126	1,383.12000	1.38312	1,291.260	13.98	1,291,260.00	1,000	1,000.00
R186	On 07/11/2013	Bond Future	6.50	Call	442.13000		0.44213	412.22000	0.41222	442.130	13.31	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,546.62000		15.54662	15,909.79000	15.90979	15,546.620	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	704.02000		0.70402	659.07000	0.65907	704.020	13.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,162.10000		13.16210	13,510.23000	13.51023	13,162.100	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,127.04000		4.12704	3,944.63000	3.94463	4,127.040	13.53	4,127,040.00	1,000	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,372.14000		4.37214	4,582.81000	4.58281	4,372.140	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,772.32000		4.77232	4,571.21000	4.57121	4,772.320	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,748.49000		3.74849	3,940.46000	3.94046	3,748.490	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,820.27000		4.82027	4,617.83000	4.61783	4,820.270	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,706.52000		3.70652	3,897.16000	3.89716	3,706.520	13.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.11304		120.31740	8.15784	119.91920		13.48	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,794.25000		3.79425	3,638.09000	3.63809	3,794.250	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,998.51000		6.99851	7,240.55000	7.24055	6,998.510	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,721.95000		3.72195	3,567.93000	3.56793	3,721.950	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	7,111.32000	7.11132	7,355.50000	7.35550	7,111.320	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,758.18000	3.75818	3,603.10000	3.60310	3,758.180	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,054.95000	7.05495	7,298.07000	7.29807	7,054.950	13.35	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.20292	121.94680	8.24935	121.54325		13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,394.55000	2.39455	2,291.85000	2.29185	2,394.550	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,475.89000	12.47589	12,776.74000	12.77674	12,475.890	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,348.40000	2.34840	2,247.27000	2.24727	2,348.400	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,625.11000	12.62511	12,927.53000	12.92753	12,625.110	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,371.40000	2.37140	2,269.49000	2.26949	2,371.400	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,550.37000	12.55037	12,852.01000	12.85201	12,550.370	12.84	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			283.13435	283.13435	283.05373	283.05373			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	11,855.65000	11.85565	11,936.27000	11.93627	11,855.650		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	11,865.65000	11.86565	11,946.27000	11.94627	11,865.650		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	11,875.65000	11.87565	11,956.27000	11.95627	11,875.650		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.85647	104.85595	5.81917	104.90589		1.48	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,610.27000	67.61027	67,660.21000	67.66021	67,610.270	1.58	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	1.58	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
R201	On 07/11/2013	Bond Future			5.99854		106.33564	5.95164	106.38629		1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	34.95000		0.03495	39.84000	0.03984	34.950	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,352.09000		1.35209	1,306.33000	1.30633	1,352.090	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	35.84000		0.03584	40.84000	0.04084	35.840	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,341.98000		1.34198	1,296.33000	1.29633	1,341.980	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	36.76000		0.03676	41.86000	0.04186	36.760	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,331.90000		1.33190	1,286.35000	1.28635	1,331.900	1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.17196		103.35708	6.11067	103.40850		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	128.39000		0.12839	140.93000	0.14093	128.390	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	897.77000		0.89777	858.89000	0.85889	897.770	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	124.69000		0.12469	136.96000	0.13696	124.690	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	911.05000		0.91105	871.90000	0.87190	911.050	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	126.53000		0.12653	138.94000	0.13894	126.530	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	904.40000		0.90440	865.39000	0.86539	904.400	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.47894		104.75678	6.39139	104.80890		1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	71.29000		0.07129	79.50000	0.07950	71.290	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,103.58000		1.10358	1,059.67000	1.05967	1,103.580	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	69.58000		0.06958	77.63000	0.07763	69.580	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,113.99000		1.11399	1,069.92000	1.06992	1,113.990	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	70.43000		0.07043	78.56000	0.07856	70.430	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,108.78000		1.10878	1,064.79000	1.06479	1,108.780	0.97	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			204.35013		204.35013	204.28693	204.28693			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	18,639.87000		18.63987	18,703.07000	18.70307	18,639.870		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.00	Put	18,649.87000		18.64987	18,713.07000	18.71307	18,649.870		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	18,659.87000		18.65987	18,723.07000	18.72307	18,659.870		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			6.86815		108.09116	6.84341	108.18111		4.93	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,877.96000		94.87796	94,967.91000	94.96791	94,877.960		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.99860		105.45707	6.97180	105.54831		5.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	153.49000		0.15349	164.70000	0.16470	153.490		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,653.62000		4.65362	4,573.59000	4.57359	4,653.620		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	272.53000		0.27253	289.96000	0.28996	272.530		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,774.89000		3.77489	3,701.08000	3.70108	3,774.890		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	277.86000		0.27786	295.55000	0.29555	277.860		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,744.79000		3.74479	3,671.24000	3.67124	3,744.790		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	283.44000		0.28344	301.39000	0.30139	283.440		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,714.96000		3.71496	3,641.67000	3.64167	3,714.960		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,227.55000		103.22755	103,318.79000	103.31879	103,227.550		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		0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.13050		106.87532	7.10146	106.96788		4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	546.73000		0.54673	571.19000	0.57119	546.730		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,695.81000		3.69581	3,627.71000	3.62771	3,695.810		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	409.49000		0.40949	429.25000	0.42925	409.490		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,255.40000		4.25540	4,182.60000	4.18260	4,255.400		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	532.32000		0.53232	556.31000	0.55631	532.320		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,747.53000		3.74753	3,678.96000	3.67896	3,747.530		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	539.49000		0.53949	563.71000	0.56371	539.490		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Put	3,721.63000		3.72163	3,653.29000	3.65329	3,721.630	4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.27183		104.16144	7.24028	104.25525		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	435.07000		0.43507	453.61000	0.45361	435.070	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,051.38000		5.05138	4,976.11000	4.97611	5,051.380	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	424.91000		0.42491	443.11000	0.44311	424.910	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,103.98000		5.10398	5,028.37000	5.02837	5,103.980	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	429.97000		0.42997	448.33000	0.44833	429.970	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,077.66000		5.07766	5,002.21000	5.00221	5,077.660	4.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.05736		105.14857	7.02241	105.30676		6.81	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,265.07000		96.26507	96,423.26000	96.42326	96,265.070	7.07	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	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.17019		106.63239	7.13296	106.79281		6.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	508.57000		0.50857	546.75000	0.54675	508.570	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,384.15000		4.38415	4,261.91000	4.26191	4,384.150	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	517.71000		0.51771	556.39000	0.55639	517.710	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,348.27000		4.34827	4,226.53000	4.22653	4,348.270	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	526.98000		0.52698	566.16000	0.56616	526.980	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,312.54000		4.31254	4,191.30000	4.19130	4,312.540	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,486.68000		1.48668	1,565.32000	1.56532	1,486.680	6.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,222.53000		2.22253	2,140.75000	2.14075	2,222.530	6.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.27868		104.03566	7.23908	104.19833		6.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	896.90000		0.89690	945.33000	0.94533	896.900	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,581.37000		4.58137	4,467.13000	4.46713	4,581.370	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	907.70000		0.90770	956.55000	0.95655	907.700	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,549.34000		4.54934	4,435.52000	4.43552	4,549.340	6.69	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
R204	On 06/02/2014	Bond Future	6.39	Call	886.19000		0.88619	934.21000	0.93421	886.190	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,613.51000		4.61351	4,498.86000	4.49886	4,613.510	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.39815		105.44455	7.35591	105.60947		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	797.87000		0.79787	837.59000	0.83759	797.870	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,225.64000		6.22564	6,100.44000	6.10044	6,225.640	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	806.26000		0.80626	846.28000	0.84628	806.260	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,192.49000		6.19249	6,067.59000	6.06759	6,192.490	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	789.56000		0.78956	828.96000	0.82896	789.560	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,258.88000		6.25888	6,133.36000	6.13336	6,258.880	6.55	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			5.72525		101.17897	5.70895	101.18611		0.53	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,180.86000		30.18086	30,188.00000	30.18800	30,180.860	0.58	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	0.58	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.35424		102.60678	6.31344	102.61404		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.37000		0.00837	9.05000	0.00905	8.370	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	376.99000		0.37699	370.41000	0.37041	376.990	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.50000		0.00850	9.19000	0.00919	8.500	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	375.32000		0.37532	368.75000	0.36875	375.320	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.64000		0.00864	9.33000	0.00933	8.640	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	373.67000		0.37367	367.10000	0.36710	373.670	0.39	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			7.28184		100.26524	7.27272	100.31144		7.98	7,118,832.04	71	23,757.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	92,694.05000		92.69405	92,740.25000	92.74025	92,694.050	8.34	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	8.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.38691		101.68012	7.37727	101.72707		7.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	760.07000		0.76007	777.76000	0.77776	760.070	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,225.29000		4.22529	4,196.03000	4.19603	4,225.290	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	772.82000		0.77282	790.70000	0.79070	772.820	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,187.28000		4.18728	4,158.21000	4.15821	4,187.280	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	785.72000		0.78572	803.79000	0.80379	785.720	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,149.46000		4.14946	4,120.58000	4.12058	4,149.460	7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.48841		99.40805	7.47825	99.45566		7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	992.26000		0.99226	1,009.59000	1.00959	992.260	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,967.58000		4.96758	4,937.30000	4.93730	4,967.580	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	967.69000		0.96769	984.73000	0.98473	967.690	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,041.37000		5.04137	5,010.80000	5.01080	5,041.370	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	979.92000		0.97992	997.10000	0.99710	979.920	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,004.40000		5.00440	4,973.97000	4.97397	5,004.400	7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.60099		100.75428	7.59026	100.80256		7.75	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	796.56000		0.79656	809.52000	0.80952	796.560	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,303.11000		7.30311	7,267.79000	7.26779	7,303.110	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	778.93000		0.77893	791.68000	0.79168	778.930	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,382.78000		7.38278	7,347.25000	7.34725	7,382.780	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	787.70000		0.78770	800.56000	0.80056	787.700	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,342.89000		7.34289	7,307.47000	7.30747	7,342.890	7.59	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future			7.38682		98.67619	7.39292	98.64182		9.18	3,058,961.89	31	19,369.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,631.72000		89.63172	89,597.35000	89.59735	89,631.720	9.54	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	9.54	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.48540		96.67283	7.49179	96.63800		9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	943.76000		0.94376	941.01000	0.94101	943.760	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,828.94000		4.82894	4,861.02000	4.86102	4,828.940	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	958.55000		0.95855	955.73000	0.95573	958.550	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,786.50000		4.78650	4,818.51000	4.81851	4,786.500	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	973.49000		0.97349	970.60000	0.97060	973.490	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,744.26000		4.74426	4,776.20000	4.77620	4,744.260	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,432.31000		2.43231	2,422.44000	2.42244	2,432.310	9.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,352.75000		2.35275	2,377.71000	2.37771	2,352.750	9.78	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.57832		97.97293	7.58499	97.93771		9.10	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,168.21000		1.16821	1,163.40000	1.16340	1,168.210	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,669.26000		5.66926	5,699.67000	5.69967	5,669.260	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,183.04000		1.18304	1,178.15000	1.17815	1,183.040	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,628.22000		5.62822	5,658.55000	5.65855	5,628.220	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,154.05000		1.15405	1,149.30000	1.14930	1,154.050	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,711.01000		5.71101	5,741.48000	5.74148	5,711.010	8.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.67568		95.90313	7.68267	95.86740		9.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	908.62000		0.90862	904.83000	0.90483	908.620	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,271.13000		8.27113	8,303.07000	8.30307	8,271.130	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	918.84000		0.91884	915.01000	0.91501	918.840	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,225.36000		8.22536	8,257.26000	8.25726	8,225.360	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	898.48000		0.89848	894.74000	0.89474	898.480	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,317.00000		8.31700	8,348.99000	8.34899	8,317.000	9.00	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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.72797		77.88100	8.78472	77.43412		18.71		0.00	0	10,032.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,931.89000		67.93189	67,485.01000	67.48501	67,931.890	19.30		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	19.30		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	355.74000		0.35574	308.90000	0.30890	355.740	18.36		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,473.70000		6.47370	6,873.74000	6.87374	6,473.700	18.36		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.81666		75.83567	8.87517	75.38256		19.83		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,189.44000		3.18944	2,993.42000	2.99342	3,189.440	19.69		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,503.82000		4.50382	4,760.91000	4.76091	4,503.820	19.69		0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,690.87000		3.69087	3,474.05000	3.47405	3,690.870	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,898.75000		3.89875	4,135.04000	4.13504	3,898.750	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,728.18000		3.72818	3,509.87000	3.50987	3,728.180	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,857.98000		3.85798	4,092.78000	4.09278	3,857.980	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,765.68000		3.76568	3,545.89000	3.54589	3,765.680	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,817.52000		3.81752	4,050.84000	4.05084	3,817.520	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,778.26000		6.77826	6,463.92000	6.46392	6,778.260	20.13		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,742.74000		1.74274	1,881.51000	1.88151	1,742.740	20.13		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.89879		76.85565	8.95901	76.39639		19.61		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,655.74000		3.65574	3,464.99000	3.46499	3,655.740	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,323.93000		6.32393	6,592.44000	6.59244	6,323.930	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,592.02000		3.59202	3,403.61000	3.40361	3,592.020	19.36		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,422.33000		6.42233	6,693.18000	6.69318	6,422.330	19.36		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,623.80000		3.62380	3,434.22000	3.43422	3,623.800	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,372.98000		6.37298	6,642.66000	6.64266	6,372.980	19.37		0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.98223		74.75141	9.04420	74.28603		19.84		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.86	Call	2,338.00000		2.33800	2,210.69000	2.21069	2,338.000	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,617.47000		11.61747	11,955.54000	11.95554	11,617.470	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,295.90000		2.29590	2,170.38000	2.17038	2,295.900	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,756.55000		11.75655	12,096.41000	12.09641	11,756.550	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,316.88000		2.31688	2,190.47000	2.19047	2,316.880	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,686.87000		11.68687	12,025.84000	12.02584	11,686.870	19.48	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			156.40394		156.40394	157.12577	157.12577			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	16,586.06000		16.58606	15,864.23000	15.86423	16,586.060		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	16,596.06000		16.59606	15,874.23000	15.87423	16,596.060		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	16,606.06000		16.60606	15,884.23000	15.88423	16,606.060		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			129.95901		129.95901	129.92760	129.92760			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	30.99000		0.03099	62.40000	0.06240	30.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	40.99000		0.04099	72.40000	0.07240	40.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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	130.01	Put	50.99000	0.05099	82.40000	0.08240	50.990			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			132.39378		132.39378	132.35589	132.35589			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	5,596.22000	5.59622	5,634.11000	5.63411	5,596.220			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	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	5,606.22000	5.60622	5,644.11000	5.64411	5,606.220			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	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	5,616.22000	5.61622	5,654.11000	5.65411	5,616.220			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			8.54998	89.05207	8.59665	88.67625			16.22	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,437.05000	78.43705	78,061.23000	78.06123	78,437.050		16.85	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	16.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.64435	86.77195	8.69255	86.39085			17.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,526.04000	3.52604	3,350.02000	3.35002	3,526.040		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,958.75000	3.95875	4,163.83000	4.16383	3,958.750		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,563.59000	3.56359	3,386.27000	3.38627	3,563.590		16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,916.44000	3.91644	4,120.22000	4.12022	3,916.440		16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,601.56000	3.60156	3,422.96000	3.42296	3,601.560		16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,874.67000	3.87467	4,077.17000	4.07717	3,874.670		16.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.73346	87.93885	8.78316	87.55267			17.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,350.35000	3.35035	3,201.57000	3.20157	3,350.350		16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,747.00000	6.74700	6,984.40000	6.98440	6,747.000		16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,288.88000	3.28888	3,142.08000	3.14208	3,288.880		16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,850.78000	6.85078	7,090.16000	7.09016	6,850.780		16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,319.53000	3.31953	3,171.74000	3.17174	3,319.530		16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,798.75000	6.79875	7,037.14000	7.03714	6,798.750		16.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.82052		85.59128	8.87174	85.19986		17.42		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,249.69000		2.24969	2,147.90000	2.14790	2,249.690	17.10		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,871.30000		11.87130	12,160.93000	12.16093	11,871.300	17.10		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,208.69000		2.20869	2,108.37000	2.10837	2,208.690	17.10		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,009.58000		12.00958	12,300.68000	12.30068	12,009.580	17.10		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,229.13000		2.22913	2,128.07000	2.12807	2,229.130	17.10		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,940.32000		11.94032	12,230.68000	12.23068	11,940.320	17.10		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			8.77675		79.28935	8.84364	78.73814		19.01		0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,841.45000		68.84145	68,290.24000	68.29024	68,841.450	19.73		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	19.73		0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.86389		77.12406	8.93287	76.56513		20.12		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	960.36000		0.96036	866.20000	0.86620	960.360	19.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,529.39000		10.52939	10,994.16000	10.99416	10,529.390	19.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	976.22000		0.97622	880.76000	0.88076	976.220	19.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,446.30000		10.44630	10,909.77000	10.90977	10,446.300	19.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	944.70000		0.94470	851.81000	0.85181	944.700	19.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,612.88000		10.61288	11,078.92000	11.07892	10,612.880	19.70		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			8.90387		102.12626	8.98101	101.32045				0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	12,438.29000		12.43829	13,244.10000	13.24410	12,438.290			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	12,308.74000		12.30874	13,114.55000	13.11455	12,308.740			0.00	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	7.86	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	12,179.44000	12.17944	12,985.25000	12.98525	12,179.440		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.99542	99.14652	9.07512	98.32931			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	13,374.64000	13.37464	14,191.85000	14.19185	13,374.640		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	13,245.31000	13.24531	14,062.52000	14.06252	13,245.310		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	13,116.24000	13.11624	13,933.45000	13.93345	13,116.240		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660	1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.00000	0.09660	966.00000	0.09660	966.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.00000	0.08660	866.00000	0.08660	866.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.00000	0.07660	766.00000	0.07660	766.000	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.00000	0.00000	0.00000	0.00000	0.000	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	450.38150	0.04504	452.52780	0.04525	450.382	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	372.38150	0.03724	374.52780	0.03745	372.382	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	403.47820	0.04035	405.65210	0.04057	403.478	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	425.47820	0.04255	427.65210	0.04277	425.478	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	362.13270	0.03621	364.32360	0.03643	362.133	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	484.13270	0.04841	486.32360	0.04863	484.133	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>4,731,548,982.93</b>	<b>422,470</b>	<b>3 204 588.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.26845			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.05000	105.76620	7.05000	105.74629			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.89808			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.16000	107.23900	8.16000	107.21569			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.43267			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.54998			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.75855	8.00000	47.74837			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.02500	97.56535	9.02500	97.54195			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.20000	103.30350	7.20000	103.28365			0.00	0	5,721,000.00
AB07	On 07/03/2014	Spot Bond	6.91500	103.76610	6.91500	103.74693			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91199			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.48500	107.11340	8.48500	107.08921			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.90170			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	135.77429	0.90000	135.71775			0.00	0	15,500,000.00
ABCP13	On 07/12/2023	Spot Bond	1.92000	133.98051	1.92000	266.10961		1,536,000,000.00		800,000	400,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41370			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38396			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63208			0.00	540,000	270,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.46000	109.45068	7.46000	109.42889			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.17080			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.51500	104.47030	7.51500	104.44935			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.67674			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48057			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42277			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.36994			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.49201			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86887			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.61500	104.75340	6.61500	104.73474			0.00	0	401,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.51576			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43207			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.65000	129.77047	4.65000	129.70338			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.59000	125.14860	2.59000	125.09079			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.15000	117.38361	2.15000	117.33075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	3.05000	104.11269	3.05000	104.06316			0.00	0	5,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.78500	118.73741	10.78500	118.70296			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.00110			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.92782			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.66853			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.27470			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.45000	111.35958	3.45000	113.67597			0.00	0	1,750,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.33438	100.00000	26.27059			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.66000	165.36168	1.66000	165.28938			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.85754	2.76000	150.78710			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.69000	168.45004	1.69000	168.37622			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000	162.66515	2.20000	162.59166			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.78125	70.77101	7.78125	70.75093			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.78125	70.77101	7.78125	70.75093			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.42069	84.61000	15.39481			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94568			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.72000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	41.03903	100.00000	40.96117			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.43000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.09000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.31000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.15000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.27778			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.12102			0.00	515,156,000	175,864,000.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.47000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.05500	102.33414	7.05500	102.31466			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.78000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.76000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.39000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84387			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99000	116.77289	6.99000	116.75110			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	106.50000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	85.72000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.98000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000	95.65571	2.51000	100.76524			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.77000	98.51559	2.77000	142.57195			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000	110.18667	2.80000	185.30998			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	110.05000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	84.68000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.21500	90.99739	9.21500	93.03166			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.77000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	90.14000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.48000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.33832			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.42000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	100.00000	6.24668	100.00000	6.02604		40,000,000,000,000.00	400,000,000	100,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.08500	109.45789	8.08500	109.43432			0.00	0	711,000.00
ABS5	On 01/05/2015	Spot Bond	7.00000	103.32981	7.00000	103.31049			0.00	0	708,000.00
ABS6	On 01/06/2020	Spot Bond	8.72000	97.72709	8.72000	97.70431		43,600,000,000.00		5,000,000	5,508,000.00
ABS7	On 11/09/2026	Spot Bond	9.59000	96.51396	9.59000	96.48940			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.45000	107.05956	7.45000	107.03827			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.90000	127.20233	0.90000	127.14934		27,090,000,000.00		30,100,000	40,100,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.48517	4.00000	123.42338			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.73000	136.13271	1.73000	270.38567			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.14000	125.32776	0.14000	128.07233			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.67000	125.57865	1.67000	128.04505			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57254			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96337			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.49705	100.00000	27.42971			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39913			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39913			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15000	108.02198	11.15000	107.99014			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.72269			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.79594	100.00000	1.79046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.74223			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.01880			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.96570			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.70465	100.00000	10.67198			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.96602			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.70314			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.26161	11.00000	57.24524			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	6.85097	100.00000	6.83006			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.52273			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.50768			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.96169			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.95951			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.95496			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.96154			0.00	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	100.00000	0.00000	99.96017		0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.95957		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.91118		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.91118		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.92988		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.96267		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.92988		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.89247		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	82.90781		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	99.96337		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.96414		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.85215		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.96414		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.96105		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	100.00000	0.00000	99.95948		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.95891		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.96001		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.96685		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.96268			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21893			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.01000	107.30454	9.01000	104.77978			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96611			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.60000	104.30702	7.60000	104.28553			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.91192			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.06993			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.83054			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.94445			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.33492	100.00000	4.32533			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.85692	100.00000	5.84402			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.10966			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	151.19566			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	151.23421			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.96150			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.52328			0.00	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	100.00000	0.00000	100.52328			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.94445			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.40362			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96285			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96318			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.11459			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.28947			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.11506			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.87713			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.67171			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.07632			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.40920			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.84238			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.96136			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.09862			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96874			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.96241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.69041			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96681			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96772			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96595			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.96252			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.96441			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96664			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96605			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.49781	10.23000	102.47003			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96528			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96638			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95208			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90479			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96597			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.10000	103.15717	9.10000	103.13195			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96261			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.03481	1.75000	107.10787			0.00	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	100.00000	0.00000	99.96611			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96581			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96115			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95978			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.96252			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96324			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96006			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96143			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95842			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96115			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95952			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96028			0.00	40,000,000	10,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.96006			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96350			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96105			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96033			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96421			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.96621			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.96541			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.96024			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.95853			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95541			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.96088			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95585			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95568			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95541			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.74301			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.95760			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.95760			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	111.54148			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	112.34229			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	99.96362			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.96400			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.84909			0.00	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	100.00000	0.00000	100.48745			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.88899			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11847			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.94125	100.00000	5.92685			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.48823			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.54441			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.58178			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.11011			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.23467			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.40062			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.95004			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.72000	98.12652	7.72000	98.10540			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.25837			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.48421			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.32000	103.38407	8.32000	103.36117			0.00	0	2,106,000.00
AIR02	On 30/04/2023	Spot Bond	9.03000	118.63596	9.03000	118.60733			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	47.08092	100.00000	46.96562			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.25000	111.76319	7.25000	111.74156			0.00	0	8,002,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.91282	100.00000	44.80281			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.06321	100.00000	13.03430			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02000	147.80516	3.02000	147.73510			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.15000	102.70964	4.15000	128.39296			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.07999			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88993			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.16363			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17097			0.00	50,000,000	25,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.10231			0.00	0	200,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48485			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.57000	107.23058	8.57000	107.20600			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.08948			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.13666			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.99719	100.00000	65.83556			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.82380			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.17500	111.78935	7.17500	111.76782			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.63371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.83500	102.46646	6.83500	102.44759			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.47608			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.49500	103.32953	7.49500	103.30876			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.53500	107.05011	8.53500	107.02567			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84320			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.05943	106.00465	11.05943	104.62778			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.08614			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.01013	103.36343	11.01013	102.93239			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.04604	103.23810	11.04604	102.85539			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.08599			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.08579	103.09042	11.08579	102.72175			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.95559	101.97700	11.95559	101.86986			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.13858			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.13858			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.13865			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.30943	101.75276	11.30943	101.91553			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.22519	104.48690	11.22519	102.78301			0.00	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	11.01013	103.36343	11.01013	102.93239			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.18218	103.41347	11.18218	102.92670			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.35866	95.68788	10.35866	102.21894			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.02293			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.01246			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.01246			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.89720			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99598			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.72640	101.60557	10.72640	101.80842			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.31000	101.72899	11.31000	101.69782			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19623			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.57034	10.22500	98.81840			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70613			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.43408			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.82321			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.73543	12.22500	102.01101			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.98103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	10.97000	61.38058	10.97000	101.51903			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.91816			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.97055			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.97055			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.89300			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.42521			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.05943	106.53849	14.05943	105.22278			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.31679	103.48429	15.31679	103.34619			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.20364	103.19304	14.20364	103.03971			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.65083			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.65083			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.65083			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.75535			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.63149	100.00000	8.61511			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.74076	100.00000	22.68506			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.69665	100.00000	20.64596			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77571	100.00000	12.74441			0.00	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		12.77946	100.00000	12.74849			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.44644	100.00000	15.40860			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.38407	100.00000	13.35129			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		59.84995	100.00000	59.73640			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.96269			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.13876			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.19133			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		86.49289	100.00000	86.28842			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.63000		108.16659	1.63000	172.64564			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000		95.36716	7.95000	140.91952			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000		96.64503	7.95000	141.19808			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500		99.54589	8.33500	99.52368			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.92080			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.57536			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.55931			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.02895			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.82940			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.20998			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96481			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	96.99529	100.00000	96.75035			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.72000	99.25135	7.72000	99.23091			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.12322			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02990			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.05318			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13076			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20831			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42503			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84545			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.89205			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91201			0.00	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	100.00000	0.00000	100.91866			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99848			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10480			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.21466	100.00000	6.19944			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.21466	100.00000	6.19944			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00014			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00021			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00023			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.30500	103.83687	8.30500	103.81392			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00029			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00030			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.74000	107.42968	6.74000	107.41001			0.00	0	1,508,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.73677			0.00	0	7,500,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.32662			0.00	9,000,000	4,500,000.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.88770			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.42814			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.78591	100.00000	6.76948			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.51576			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.42965			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.45445			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.49948			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.68608			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.99695			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.52524			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.96279			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	12.15083	100.00000	12.12106			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.31500	108.95601	7.31500	108.93474			0.00	0	1,905,000.00
CBL08	On 02/11/2016	Spot Bond	9.18500	115.78071	9.18500	115.75245			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.39812			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.97289			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.88500	105.31337	8.88500	105.28849			0.00	0	7,203,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	10.88000	104.90972	10.88000	104.87952			0.00	0	25,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.23787			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.13000	106.09489	11.13000	106.06316			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.85579			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.07500	101.98596	9.07500	101.96136			0.00	0	413,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.68132			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.57000	101.30002	11.57000	101.26856			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.89258			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.09975			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78267			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.84500	76.77846	9.84500	94.36379			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.78000	123.70322	9.78000	117.39401			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.63000	113.49145	9.63000	113.46229			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07000	117.78936	9.07000	117.76097			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22339			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.43500	104.10411	11.43500	104.07265			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.78545			0.00	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	100.00000	0.00000	102.04353			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000	0.00000	102.35183			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.27091			0.00	63,800,000	20,800,000.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96310			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96310			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96310			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.39671			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96283			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96553			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.96768			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.99083			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.50772			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.97995			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.96548			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.96738			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.03744			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.52302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49891			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44020			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96229			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96418			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96358			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.71000	104.24043	10.71000	104.21067			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.29000	102.89657	8.29000	102.87369			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73831			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95223			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32367			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32367			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.73854			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	25.27086	100.00000	25.20964			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	25.06574	100.00000	25.00501			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	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	64.59150	100.00000	64.43502			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.96157			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.59150	100.00000	64.43502			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	65.01191	100.00000	64.85270			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.58268			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00041			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.71209	10.11000	104.68357			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00041			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31237			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00052			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91487			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.88224	2.76000	111.95002			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	108.87262	3.14000	111.92343			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.46847	8.25000	102.44596			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00041			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00041			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.88126	3.10000	111.52450			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.66651	2.40000	111.32170			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.94333			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95675			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.94709			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.16401			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18045			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.05000	102.79622	8.05000	102.77405			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.22803			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20949			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08066			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09200			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.10000	102.96413	8.10000	102.94179			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.10000	102.96413	8.10000	102.94179			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00



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	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.15000	101.80811	8.15000	101.78589			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.96049			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.95578			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09014			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09014			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.55786	100.17539	50.43519			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00051			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.63642			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.96000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.45132			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.48300			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.94551	9.35000	102.91952			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.94551	9.35000	102.91952			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39764			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.76522			0.00	1,000,000	500,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.06573			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.74982			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86492			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86492			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86492			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86492			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86492			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86104			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85442			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85442			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85442			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85442			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85442			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85334			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.90000	105.53058	8.90000	105.50561			0.00	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	100.00000	0.00000	99.95337			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.49827			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93337			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95428			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70371			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94612			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96170			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96197			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96354			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.49377			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.55273			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48694			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96365			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94693			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20562			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.84814			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.96307			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95678			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95678			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95678			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95678			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.74618			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.36380			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82965			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82965			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.83180			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.68653			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.83180			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.51410			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.95738			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.68657			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.68657			0.00	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	100.00000	0.00000	101.68752			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	5.67583	100.00000	5.66207			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.95623			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.74056			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.49500	95.01194	10.49500	95.26621			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.01500	97.74232	11.01500	96.83337			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.60360			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000	0.00000	99.95475			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.72184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06449			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05209			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.59192	8.80500	101.15394			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.96088			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95886			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95804			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.95486			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95760			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93899			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93899			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93899			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.11933	100.00000	26.06090			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.11933	100.00000	26.06090			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.99391	7.01000	36.60598			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	143.30354			0.00	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	0.00066	100.00000	0.00066			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.33500	99.54589	8.33500	126.77021			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000	32.09175	7.95000	140.91952			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.95000	32.47742	7.95000	141.19808			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.63048			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.49052			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40642			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40642			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.95991			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.96300			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96245			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.40573			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96006			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06449			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.96411			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60000	112.23293	8.60000	108.87565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.67500	101.62574	8.67500	101.60216			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	9.75500	115.84733	9.75500	115.81718			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.05000	106.37947	8.05000	106.35653			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.34500	110.34442	9.34500	110.31704			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.80500	97.57878	9.80500	97.55326			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.68000	98.58390	10.68000	98.55588			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.68000	91.33835	10.68000	91.31238			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.36714			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.39408			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27447			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.84292			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.35652			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462		21,500,000,000,000.00	215,000,000	215,000,000.00	
CPV01	On 30/06/2029	Spot Bond	12.20500	94.57813	12.20500	96.00330			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.87354	100.00000	10.83959			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.81519			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.81000	97.65733	7.81000	98.61180			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72260			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.00694			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.11059			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.90309			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.05000	103.68816	7.05000	103.66840			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.85000	121.85711	6.85000	121.83469			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.97000	110.94141	7.97000	110.91746		32,166,417,890.00		4,035,937	39,126,000.00
DV23	On 27/02/2023	Spot Bond	8.48500	112.94391	8.48500	112.91800		312,349,820.00		36,812	85,705,000.00
E170	On 01/08/2020	Spot Bond	7.62000	136.97657	7.62000	136.94827			0.00	0	18,013,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	108.14046			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43309			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.46955			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.49347			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.16762			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	132.30161			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000	111.69659	2.20000	112.19911			0.00	0	71,400,000.00
EL29	On 19/11/2029	Spot Bond	2.25000	99.35889	2.25000	99.31389		339,750,000,000.00		151,000,000	167,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.19500	111.13152	9.19500	111.10393			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.09500	111.76520	9.09500	111.73819			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000	103.35239	9.73000	103.32571			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.35000	91.84772	10.35000	95.11355			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.51930			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.67317			0.00	12,000,000	4,000,000.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40926			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.20318	100.00000	52.07671			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	87.39368	100.00000	87.19044			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	83.33153	100.00000	83.14676			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.55031	3.00000	126.49045			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000	109.41760	11.01000	109.38521			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.15571			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.15925			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.46916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	9.49000	83.94435	9.49000	98.46657			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.66768			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.61141			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.59297			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.68065			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.65713			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54201			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.56373			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58114			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54462			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.54581			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.57154			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.47000	104.91813	6.47000	104.89988			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.24500	109.55693	7.24500	109.53563			501,143,895.00	69,171	202,115,000.00
ES23	On 25/01/2023	Spot Bond	8.01500	117.10833	8.01500	117.08291			365,123,325.00	45,555	246,130,000.00
ES26	On 02/04/2026	Spot Bond	8.50500	96.60640	8.50500	96.58443			541,862,055.00	63,711	46,222,000.00
ES33	On 15/09/2033	Spot Bond	9.31500	85.53671	9.37000	85.08422			1,398,096,957,060.00	150,090,924	441,335,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.46293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.12821			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.25704			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08918			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.49822	100.00000	11.47035			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.18929	100.00000	11.16218			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64134			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66436			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73798			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77935			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.10000	104.54457	7.10000	104.52476			0.00	0	10,613,000.00
FRB05	On 21/12/2018	Spot Bond	8.97000	102.19482	8.97000	97.92326			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.12367			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12360			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.05640			0.00	540,000	270,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.42578			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.77000	110.94275	10.77000	104.91596			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.26453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000	74.01869	100.00000	73.82409	0.00	0	0.00			
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193	0.00	0	0.00			
FRBI22	On 31/01/2022	Spot Bond	1.77000	126.28005	1.77000	127.07118	0.00	0	0.00			
FRBI23	On 07/12/2023	Spot Bond	1.76000	135.79015	1.76000	269.70507	352,000,000.00	200,000	100,000.00			
FRBI28	On 31/03/2028	Spot Bond	2.75000	98.75429	2.75000	142.91747	0.00	0	0.00			
FRBI33	On 07/12/2033	Spot Bond	2.69000	112.01412	2.69000	188.38390	0.00	0	0.00			
FRBN04	On 15/09/2015	Spot Bond	7.26000	116.17655	7.26000	116.15405	0.00	0	0.00			
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.75495	100.00000	30.68726	0.00	0	0.00			
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.75495	100.00000	30.68726	0.00	0	0.00			
FRBZ01	On 30/11/2020	Spot Bond	8.13000	55.86297	8.13000	55.12198	0.00	0	0.00			
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.65115	9.50500	34.73931	0.00	0	0.00			
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.41462	9.74000	33.49746	0.00	0	0.00			
FRC01U	On 30/09/2013	Spot Bond	100.00000	98.42810	100.00000	98.16909	0.00	0	0.00			
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.39475	0.00	0	0.00			
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.73643	0.00	0	0.00			
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93557	0.00	0	0.00			
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96049	0.00	0	0.00			
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.71499	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.71499			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.37394			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70226			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95455			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00046			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96163			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95717			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94775			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00044			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95541			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94501			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94035			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95777			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.06868			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.95623			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.98391	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94797			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93751			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.95311			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94982			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94073			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94517			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93806			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93411			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94090			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94282			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94900			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94998			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93663			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93746			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93970			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.93653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94654			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.11582	100.09221	11.08887			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96077			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93340			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.95450			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94838			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.65463			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.95096			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.95816			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.95765			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.96197			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.95870			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.94419			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.20468			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11027			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.20468			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01396			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.95952			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.59519	13.22500	107.00108			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.96214			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.16266			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.16266			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.96208			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.94440			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.96011			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.46500	88.22714	3.46500	91.49159			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95815			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95815			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.59493			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58275			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267		2,000,000,000,000.00	20,000,000	20,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.21605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.95794			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.95829			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.16666			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.30678			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.20038			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96525			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00557			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.01000	123.85357	3.01000	115.67325			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.95739			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.95689			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.99000	113.11988	2.99000	115.84753			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.48000	99.40094	0.48000	118.30558			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.01000	109.94846	3.01000	115.67325			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.46000	107.76296	1.46000	122.38214			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.53000	108.14965	1.53000	124.14246			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14408			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.17902	100.00000	20.13014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00085			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00060			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.04605	4.73000	109.98885			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00063			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.96375			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.95775			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94247			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.94966			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.95174			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00049			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	100.00000	0.00000	98.12194			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.05958			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.74179			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.57278	100.00000	7.52724			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55711			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.69500	102.04438	10.69500	101.18580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46796			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.50500	102.47952	7.50500	101.61478			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12525			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80452			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93859			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10307			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.20621			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.60000	138.92929	3.60000	138.86134			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.51775			0.00	6,600,000	3,300,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.99368			0.00	2,000,000	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.07647			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.70275			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.25435			0.00	0	7,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.89801			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.97727			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27000	130.12169	2.27000	258.44287			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.77000	135.67619	1.77000	269.47865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.49000	127.76441	2.49000	253.75941			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.14000	105.83110	2.14000	123.54076			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.93756			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.74000	123.52246	1.74000	123.46813			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18681			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.35100			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.00875			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.81778			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.89444			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000	90.35358	2.90000	90.31098			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83761	100.00000	0.83558			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.80229	104.97509	12.76990			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.72601			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.66295	101.07593	16.62219			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.30682	100.44759	9.28418			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.07919			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.19072	100.76967	15.15366			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.91217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77360			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.97592			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.77660			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000	98.84560	2.52000	98.80008			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.68588			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.06983			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05056			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.18000	98.71808	2.18000	104.21392			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.06134			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.21000	98.32942	2.21000	103.89496			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.44232			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.15445			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	1.97000	133.38661	1.97000	335.75225			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	100,000,000.00
FRX14	On 01/09/2014	Spot Bond	6.19500	105.15415	6.19500	105.13673			0.00	0	500,000.00
FRX15	On 14/03/2015	Spot Bond	6.50000	105.92789	6.50000	105.90948		69,530,500,000.00	10,697,000	15,397,000.00	
FRX16	On 15/09/2016	Spot Bond	7.51000	103.45458	7.51000	103.43386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.92500	104.23335	7.92500	104.21134			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10000	111.29106	8.10000	111.26692			0.00	0	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.69000	102.33979	8.69000	102.31614			0.00	0	1,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.51500	90.61809	9.51500	91.27360			0.00	0	100,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.40000	109.61521	9.40000	109.58771			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.15000	97.77897	10.15000	97.75224			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.22500	80.57046	10.22500	80.54851			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.37245			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.40716			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.30306			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.88500	103.66860	8.88500	103.64398			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71621			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98555			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.14738			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000	80.39648	100.00000	99.99993			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.45085			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.65381			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58169			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.36414			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27744			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.11468			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.45337			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.91349			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93540			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.97774			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.93834	100.00000	2.93184			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.03028			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.10317			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.14287			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.34154			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.15584			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.33926			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.12245			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.85617			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.88789			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.08351			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.08525			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.84921			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.90282			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.68440			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.95957			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.95957			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	101.91355	100.00000	101.65618			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.08392			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.11656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	7.63709	103.56502	7.63709	100.93116			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.01372			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12478			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.17374			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.99020	103.60907	7.99020	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.08363			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19832			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.24724			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094	103.67208	8.44094	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.33151			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.29632			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33702			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.41875			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.74488			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.18224			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32158			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	7.78000	114.33863	7.78000	114.31453			0.00	0	31,013,000.00
HWAY23	On 07/12/2023	Spot Bond	1.54000	138.32639	1.54000	274.74416			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.52000	141.91804	1.52000	275.20781			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.31500	102.93720	9.31500	102.91132			0.00	0	12,004,000.00
HWAY35	On 31/07/2035	Spot Bond	9.31000	102.97463	9.31000	102.94875			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.55000	111.22254	1.57000	110.94533		65,518,500,000.00		42,270,000	977,152,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	107.29698	2.30000	105.26529		251,394,000,000.00		114,270,000	361,803,000.00
I2050	On 31/12/2050	Spot Bond	2.47000	107.29883	2.48000	106.99213		111,599,540,000.00		45,182,000	69,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.15000	107.88630	7.15000	107.86570			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42655			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.33372			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.82687			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13125			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55786			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.12500	103.41367	7.12500	103.39400			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.65000	106.97779	7.65000	106.95597			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.23500	109.35393	8.23500	109.32995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	7.05500	102.47295	7.05500	102.45354			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.97554			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.49576			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.45000	109.62310	3.45000	109.56976			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.47000	104.96635	7.47000	104.94508			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.77452			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.82446			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.30000	107.61657	0.30000	127.36628			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.74000	109.10375	1.74000	127.36245			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32884			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.80322			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.93500	105.10006	7.93500	105.07771			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18483			0.00	540,000	270,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78359			0.00	200,000	7,600,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58134			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.40000	98.22223	8.40000	98.20004			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.87000	95.15564	8.87000	95.13282			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
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25827			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.03500	85.06675	8.03500	98.78741			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.82649	5.00000	100.81288			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.82649	5.00000	100.81288			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.91438	5.00000	101.90047			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.82649	5.00000	100.81288			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.04941	4.00000	101.03853			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.82058			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.71602			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.83432			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.15000	110.76362	9.15000	110.73655			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.54995			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.54995			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.66774			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38201	100.00000	7.36413			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.64966			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.05246			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.15000	101.90319	9.15000	101.87842			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34336			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.53209			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.73511			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.96855			0.00	4,000,000	2,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.01682	100.00000	4.00340			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.88812			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.88812	5.40000	98.78695			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.40000	98.68599	5.40000	98.58523			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.81336	5.25000	99.71315			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.50873	5.30000	99.40818			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.30000	99.30784	5.30000	99.20770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond	5.40000	99.19287	5.40000	99.09108			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	99.09108	5.40000	98.98949			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.78695	5.40000	98.68599			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761	0.00	0	0.00			
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73469	0.00	0	0.00			
INF073	On 30/07/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059	0.00	0	0.00			
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.77063	0.00	0	0.00			
ING115	On 31/03/2016	Spot Bond	11.05943	104.85244	11.05943	103.88450	0.00	0	0.00			
ING116	On 31/03/2016	Spot Bond	11.05943	102.29596	11.05943	102.24523	0.00	0	0.00			
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.87815	0.00	0	0.00			
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.20545	0.00	0	0.00			
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88122	0.00	0	0.00			
ING153	On 03/04/2017	Spot Bond	6.50000	101.35483	6.50000	101.33711	0.00	0	0.00			
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.95678	0.00	0	0.00			
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.42534	0.00	0	0.00			
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30677	0.00	0	0.00			
ING177	On 28/02/2015	Spot Bond	100.00000	22.12096	100.00000	22.06737	0.00	0	0.00			
ING178	On 28/08/2015	Spot Bond	100.00000	14.15742	100.00000	14.12312	0.00	0	0.00			
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15215	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15215			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.43598			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.43598			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.54277			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.64981			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97829			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30283			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32038			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.53385			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.54506			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.07002			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34007			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98537			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.03240			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97747			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03092			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.30283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.10404			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83328			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83328			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.18936			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		59.75967	100.00000	59.61490			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.89720			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.53643			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000		89.24205	100.00000	89.02439			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.28921			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.14726			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.17338			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.19084			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.16000		103.65392	8.16000	103.63127			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.96500		103.53900	6.96500	103.51975			0.00	0	2,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.33145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.48500	106.74364	8.48500	106.71953			0.00	0	12,511,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.34786			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.50276			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.87612			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33000	109.20354	8.33000	103.91129			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26190			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.25484			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.83000	100.44632	2.83000	117.25269		566,000,000.00		200,000	100,000.00
IV019	On 31/03/2028	Spot Bond	3.93000	92.43736	3.93000	124.10945			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31166			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.61249			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.42286			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.41364			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.04081			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.82024			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.95411			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.57000	89.79282	3.57000	90.53253			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.57000	89.71797	3.57000	95.56173			0.00	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	100.00000	0.00000	100.14975			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.43987			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11631			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.47000	110.09676	11.47000	110.06340			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.19120			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.93000	91.45636	3.93000	124.10945			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.98562	5.25000	99.88506			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.78471			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.78471	5.25000	99.68456			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.47998	5.30000	99.37949			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.30000	99.37949	5.30000	99.27921			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.30000	99.27921	5.30000	99.17912			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	99.16376	5.40000	99.06203			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	99.06203	5.40000	98.96051			0.00	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	98.96051	5.40000	98.85919			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.85919	5.40000	98.75808			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		35,800,000,000,000.00	358,000,000	200,000,000.00	
IVA338	On 19/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.41865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.70385			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.91721			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.92417			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.86280			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29438			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00009			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79764			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.76384			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62185			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.52358			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.48357			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.52654			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.32169			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73439			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.79652			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	86.79245	100.00000	86.58824			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.02059	100.00000	57.87849			0.00	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	54.86453	100.00000	54.73163			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	54.34808	100.00000	54.17840			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.93614			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.23828	100.00000	9.21590			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.94465	100.00000	29.87132			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19069			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.21590	100.00000	9.19357			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.25687			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	36.99530	100.00000	36.87980			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.31061			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.08525			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000	144.65300	8.33000	144.62092			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.38063			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46058			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.58500	99.51258	8.58500	99.48947			0.00	0	1,917,000.00
LGL03	On 03/04/2018	Spot Bond	8.63500	66.70407	8.63500	97.72844			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.57718	8.00000	100.55574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13195			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.40000	98.69278	11.40000	98.66289			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.14523			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73422			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06117			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.66070			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.47059			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.21728			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.80412			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97164			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.20820			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.73461			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.21538			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07777			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.67975			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.64500			0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.17874			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.25728			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.57678			0.00	0	30,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.97827			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.02975	100.00000	61.87783			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.07469	100.00000	58.93159			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.49679	100.00000	64.33883			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.57250	100.00000	33.49117			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.97125	100.00000	28.90106			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	26.02435	100.00000	25.96130			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.32000	104.80758	8.32000	104.78424			0.00	0	3,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.09256			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.07793			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.08521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.26285			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.27260			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.32133			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000	0.00000	103.01572			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000	0.00000	103.17006			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.72000	104.22982	7.72000	104.20824			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.39000	108.39334	8.39000	108.36873			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.17000	109.45575	9.17000	109.42863			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.40000	104.08696	6.40000	104.06905		117,760,000,000.00	18,400,000	30,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.96815			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.96679			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.22000	107.24210	9.22000	104.79991			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.30000	104.63651	7.30000	104.61613			0.00	0	24,800,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.33287			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.64500	100.90745	8.64500	100.88411			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.34500	100.89526	8.34500	100.87273			0.00	0	4,106,000.00
MTN02	On 13/07/2014	Spot Bond		6.73500	107.90807	6.73500	107.88832			0.00	0	1,916,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.35000	107.83886	7.35000	107.81736			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.29000	110.62486	8.29000	110.60003			0.00	0	1,105,000.00
MTN05	On 28/10/2013	Spot Bond	6.43500	101.55455	6.43500	101.53705			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91543			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.70381			0.00	4,000,000	1,000,000.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.46404			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.37387	100.00000	6.35843			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16886	100.00000	0.16845			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.67350	100.00000	6.65734			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.75522	100.00000	6.73885			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.20695	100.89771	6.19179			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.28983	100.61875	6.27451			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.56349			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.56916			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.58338			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.59296			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.60337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.61282			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.61740			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.67453			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.74086			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16886	100.00000	0.16845			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16886	100.00000	0.16845			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.65500	98.17497	8.65500	98.15237			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.36914			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.27465			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.64509			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.34306			0.00	0	7,500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.87509			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38701			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.35000	109.22589	7.35000	109.20448		1,470,000,000.00	200,000	3,600,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.40796			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.57000	116.51270	8.57000	116.48613			0.00	0	1,009,000.00
NBK4	On 28/10/2024	Spot Bond	10.50500	32.15354	10.50500	32.14474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.40000	105.43671	7.40000	105.41578			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13287			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.19806			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.91500	103.04475	6.91500	103.02571			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.84984			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.60000	106.52655	7.60000	106.50495			0.00	0	116,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90011			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	100.00000	0.00000	100.42857			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.67191			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.39569			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25705			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.28464			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.44292			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.26830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.00509			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.10052			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.93752			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30427			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.45895			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32280			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50686			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.25316			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30667			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.65322			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96499			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96717			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.33166			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96850			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96674			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.96677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	8.10000	107.58366	8.10000	107.56044			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.51500	103.46610	5.51500	103.45069			0.00	0	137,535,000.00
NED8	On 08/02/2014	Spot Bond	6.51500	104.67386	6.51500	104.65532			0.00	0	610,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09324			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.73500	114.21845	11.73500	114.18305			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.29329			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32684			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.78000	158.85735	1.78000	158.78738			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.27000	109.46754	8.27000	109.44304			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01148			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL05	On 12/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		12,000,000,000,000.00	120,000,000	196,000,000.00	
NPL06	On 10/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259		1,800,000,000,000.00	18,000,000	224,000,000.00	
NQ1A10	On 22/05/2020	Spot Bond	8.90000	108.45025	8.90000	108.63288			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47179			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.91109			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.44703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.44256			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.46088			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.10000	108.41839	9.10000	110.08726			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.47921			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.46093			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.47185			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.30000	108.38694	9.30000	108.56285			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.50846			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.48653			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.47916			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.61759			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.57320			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49377			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.52500	134.41997	3.52500	134.35447			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.60000	105.35497	6.60000	105.33638			0.00	0	5,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.06000	118.80990	8.06000	118.78426		5,642,000,000.00		700,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.42500	126.07701	8.42500	126.04874			0.00	0	7,600,000.00



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	1.67500	169.03742	1.67500	168.96345			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.01000	127.36716	9.01000	127.33650			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.11495			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.08506			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.23172			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.87203			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83225			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.37121			0.00	276,293,000	128,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89439			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.44025			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.56808			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.17046	100.00000	16.13129			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.65308	100.00000	21.60005			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.70347	100.00000	21.65032			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.73372	100.00000	21.68049			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.45943	100.00000	22.40443			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.26579	100.00000	23.20880			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.30550	100.00000	28.23617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.40000	106.70663	6.40000	106.68827			0.00	0	5,316,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.20638	100.00000	6.19134			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.96000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.27383	100.00000	33.19234			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.94552			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	100.00000	77.74890	100.00000	77.53471		45,000,000,000,000.00	450,000,000	225,000,000.00	
PNP05	On 21/08/2013	Spot Bond	100.00000	90.23517	100.00000	90.02482			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56790			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37825			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83219			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60566			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00009			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.40361			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.44862			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.46888			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.51387			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.70721			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.75213			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.60429			0.00	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	100.00000	0.00000	100.97201			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.15000	112.13822	6.15000	112.11977			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.13500	92.78567	6.13500	92.77043			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000	38.64049	7.75000	38.63242			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	6.16500	118.62070	6.15000	118.63513		108,291,357,849,555.00	565,508,167	9,986,948,074.00	
R158	On 15/09/2015	Spot Bond	6.15000	118.65465	6.15000	112.11977			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.05000	87.50635	6.05000	87.49218			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.15000	124.78808	6.15000	124.76755			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.98000	82.62477	5.98000	82.61154			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.46500	104.32831	5.46500	104.31279			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.89000	121.39055	7.93000	120.98856		164,645,405,390,940.00	867,605,246	4,934,198,226.00	
R187P	On 21/12/2026	Spot Bond	7.67000	36.18584	7.67000	36.17836			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000	33.93952	7.59000	33.93257			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.27000	281.20299	1.27000	281.08301		107,505,500,000.00	84,650,000	220,884,000.00	
R201	On 21/12/2014	Spot Bond	5.80000	104.14751	5.76500	104.18244		2,246,189,223,200.00	387,274,004	734,552,634.00	
R202	On 07/12/2033	Spot Bond	2.20000	202.95622	2.20000	202.86452		182,705,600,000.00	83,048,000	1,533,258,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	7.59500	103.37070	7.60500	103.28154		32,979,304,703,730.00	342,238,934	5,350,923,000.00	
R203	On 15/09/2017	Spot Bond	6.81000	107.36085	6.78500	107.43508		21,980,923,523,940.00	227,742,074	6,725,807,000.00	
R204	On 21/12/2018	Spot Bond	7.00500	104.43814	6.97000	104.58054		27,023,005,809,600.00	857,673,920	6,331,423,364.00	
R2048	On 28/02/2048	Spot Bond	8.93500	100.64558	8.93500	100.62168		14,770,767,738,615.00	653,135,729	3,378,994,903.00	
R205	On 31/03/2014	Spot Bond	100.00000	65.59218	100.00000	65.43153		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.65000	104.23164	5.63500	104.22406		480,532,500,000.00	85,050,000	2,282,550,000.00	
R207	On 15/01/2020	Spot Bond	7.23000	103.19951	7.22000	103.23092		43,117,618,701,720.00	963,709,364	6,872,053,213.00	
R208	On 31/03/2021	Spot Bond	7.34000	98.00952	7.34500	97.96160		32,106,566,263,260.00	374,191,589	8,476,539,512.00	
R209	On 31/03/2036	Spot Bond	8.68500	77.35482	8.74000	76.90015		45,529,517,925,315.00	242,316,399	0,012,637,445.00	
R210	On 31/03/2028	Spot Bond	2.07000	155.33713	2.03000	156.03178		497,598,216,840.00	240,385,612	527,061,935.00	
R211	On 31/01/2017	Spot Bond	0.40000	117.04033	-0.40000	130.48943		(5,600,000,000.00)	14,000,000	322,506,800.00	
R212	On 31/01/2022	Spot Bond	1.17000	133.10045	1.17000	133.04398		134,229,420,000.00	114,726,000	1,784,798,012.00	
R213	On 28/02/2031	Spot Bond	8.50500	88.45039	8.55000	88.06468		25,831,961,814,015.00	037,267,703	5,698,464,703.00	
R214	On 28/02/2041	Spot Bond	8.80000	78.21348	8.80000	78.19517		7,252,893,507,200.00	824,192,444	9,325,269,444.00	
R224C	On 15/09/2013	Spot Bond	5.52500	98.68546	5.52500	98.67072		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.62500	95.98271	5.62500	95.96824		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.73500	93.23339	5.73500	93.21906		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.21000	89.91034	6.21000	89.89540		0.00	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	6.05000	87.50635	6.05000	87.49218			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.97000	85.11789	5.97000	85.10428			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.98000	82.62477	5.98000	82.61154			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.71000	99.96872	5.71000	99.95309			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.80000	97.15121	5.80000	97.13595			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.82000	94.39477	5.82000	94.37990			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.77000	91.79269	5.77000	91.77834			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.12000	88.61262	6.12000	88.59795			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.99000	86.25384	5.99000	86.23986			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.97000	83.79455	5.97000	83.78101			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.03000	81.19980	6.03000	81.18655			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.76000	76.62123	6.76000	76.60724			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.81000	73.95480	6.81000	73.94119			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.97500	70.95082	6.97500	70.93746			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.95500	68.63279	6.95500	68.61990			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.93500	66.40333	6.93500	66.39089			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.92500	64.21832	6.92500	64.20631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	7.18000	61.00733	7.18000	60.99551			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.16000	58.97847	7.16000	58.96708			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.26500	56.47993	7.26500	56.46885			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.23500	54.63457	7.23500	54.62390			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.20500	52.86483	7.20500	52.85455			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.17500	51.16725	7.17500	51.15734			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.13500	49.58643	7.13500	49.57688			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.09500	48.07305	7.09500	48.06384			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.87000	42.76178	7.87000	42.75271			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.83000	41.32541	7.83000	41.31669			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.79000	39.95270	7.79000	39.94431			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.75000	38.64049	7.75000	38.63242			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.71000	37.38581	7.71000	37.37804			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.67000	36.18584	7.67000	36.17836			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.63000	35.03792	7.63000	35.03071			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.59000	33.93952	7.59000	33.93257			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00041			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.25706			0.00	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	100.00000	0.00000	101.54802			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.47046			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.60231			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.70549	100.00000	11.67714			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.58325	100.00000	2.57692			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.21138			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.13735			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.18227			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.20980			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.16651			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.47026			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.12436			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000	0.00000	99.89856			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	84.61177	100.00000	84.42163			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000	0.00000	99.90489			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.17540			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.11834			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.52287			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.20015			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.33684			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.80610			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02507			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49789			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26784			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.61489			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.23239			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.50489			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34126			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34126			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27525			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52455			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.03682			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39713			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.75849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.72847			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.20546			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.15397			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.17083	12.35000	107.13535			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.16967			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.49881			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.70822	100.00000	12.67743			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.70822	100.00000	12.67743			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15717			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.38384			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.40066	100.00000	54.26888			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.48807			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.14133	5.25000	102.12670			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.96768	100.00000	0.96536			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.69747	100.00000	9.67398			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.22771	100.00000	13.11884			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.24807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.01805			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70500	108.66446	8.70500	108.63916			0.00	0	3,604,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.55680			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.45000	110.78811	7.45000	110.76610			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.49994			0.00	1,600,000	450,000.00
SBK14	On 01/12/2017	Spot Bond	8.83500	103.44846	8.83500	103.42403			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.09538			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00027			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.97298			0.00	6,000,000	5,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.12813			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.10593			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.45000	104.52112	7.45000	104.50035			0.00	0	13,006,000.00
SBK9	On 10/04/2018	Spot Bond	8.57000	100.92713	8.57000	100.90400			0.00	0	5,604,000.00
SBK111	On 09/04/2014	Spot Bond	1.20000	132.18873	1.20000	132.13259		240,000,000.00		200,000	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.99059			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.61000	115.40960	7.61000	115.38618			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.47000	115.71556	7.47000	115.69251			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40000	115.86895	7.40000	115.84608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.18500	102.36045	8.18500	102.33814			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54500	115.55152	7.54500	115.52827			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.51000	115.62803	7.51000	115.60488			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18820			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.86864			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44650			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.59196			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	89.97711	100.00000	89.76082			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.83500	105.92489	7.83500	105.90276			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.71307			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.50619			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.89588			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.71877	100.00000	1.71494			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.89189			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99500	106.55429	8.99500	106.52853			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000	104.37738	9.58000	104.35084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.68252			0.00	540,000	270,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.97269			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.44600			0.00	540,000	270,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.45950			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.46000	102.49681	8.46000	102.47372			0.00	0	2,425,000.00
SBS3	On 25/05/2026	Spot Bond	8.63000	97.23517	8.63000	97.21285			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.04500	98.19895	9.04500	98.17534			0.00	0	6,000.00
SBS9	On 07/07/2016	Spot Bond	7.33000	116.13163	7.33000	116.10854		1,466,000,000.00		200,000	110,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.66312	0.70000	124.61186			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.80000	135.33501	1.80000	268.80077		360,000,000.00		200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.30000	108.86613	0.30000	127.36628			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	107.40000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.55115	100.00000	5.53771				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.71356	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.87000	111.37853	0.87000	124.88793				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.35483	6.50000	101.33711				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97024				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.42547				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53754				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.85904				0.00	0	20,250,000.00
SHS05	On 29/06/2017	Spot Bond	8.88500	99.31625	8.88500	103.65606				0.00	0	6,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77470				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27468				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.55500	103.70839	6.55500	103.68995				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.45000	109.34523	7.45000	109.32314				0.00	0	8,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	6.76500	109.17811	6.76500	99.83347			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.23500	102.18417	8.23500	102.16177			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65424			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.50076			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68975			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.50461			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.08500	103.84026	8.08500	103.81765			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.43962			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.09993			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.14640			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.02500	96.55037	9.02500	96.52709			0.00	0	40,416,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29072			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84687			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.04183			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.95300	89.29789	8.95300	89.27653			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.01500	88.98300	9.01500	88.96157			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.01000	102.39841	7.01000	102.37904			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.48000	96.99398	8.48000	96.97172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.96500	103.14062	7.96500	103.11874			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.05000	116.64002	7.05000	116.61806			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.32000	102.39117	2.32000	102.73480			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.92000	99.01261	7.92000	100.28696			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09227			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98574			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09358			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.99041			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.96093			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.79901			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98561			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38647			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59676			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.89913			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.45288			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.40885			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30599			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.19341			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.17944			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.15015			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.16321			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10402			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.71000	114.76870	6.71000	114.74800			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.49000	105.78769	8.49000	105.76367			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.63498	100.00000	52.51721			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.94244	100.00000	41.83971			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.99804	100.00000	14.96171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	6.84500	102.84333	6.84500	102.82452			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.00212			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.42172			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.77253			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30766			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		15,500,000,000,000.00	155,000,000	155,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.82205			0.00	1,500,000	1,500,000.00
TFS84	On 28/07/2016	Spot Bond	7.40000	106.95038	7.40000	106.92891			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.65203			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51168			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.55777			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.07501			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.10809			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.27757	7.83000	103.25567			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05683			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.91565			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.05683			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.09816			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.04905	7.16000	102.94279			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.17914			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17254			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33099			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.30955			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.95582			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88204			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11017			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.72684	101.06155	6.71022			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.05021			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.30607			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.19896			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.26500			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.96239			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08524			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10186			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.08524			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.10186			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.11017			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07527			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10186			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19324			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.19324			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19324			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32608			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.35927			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31778			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.98058			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.02192			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.00539			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.45726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.10000	108.07790	8.10000	108.05446			0.00	0	6,000.00
TL20	On 22/02/2020	Spot Bond	7.39500	94.72609	7.39500	94.68331			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.72500	106.49182	7.72500	106.46990			0.00	0	993,017,000.00
TN20	On 17/09/2020	Spot Bond	8.32500	114.31198	8.32500	114.28664		8,551,939,500.00		1,027,260	333,814,000.00
TN23	On 06/11/2023	Spot Bond	8.62000	116.02926	8.62000	116.00266		234,981,200.00		27,260	113,678,000.00
TN25	On 19/08/2025	Spot Bond	8.92000	107.37979	8.92000	107.35391			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.98500	100.17610	8.98500	100.15217			0.00	0	10,021,000.00
TNF16	On 10/06/2016	Spot Bond	100.00000	8.83982	100.00000	8.81130		19,450,000,000,000.00		194,500,000	3,286,500,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.59525			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.60895			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.62652			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.62828			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.71472			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.89381			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.23665			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.28723			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.31755			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617	10.00000	99.66860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372	9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077	100.00000	9.68490			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.99166			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27025			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.56051			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.24800			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.54726			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.06957			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.45713			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.88905			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.25130			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.95073			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07959			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02123			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99205			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91911			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88993			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83470			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87863			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59815			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51062			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48144			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38665			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.37134	100.00000	98.11381			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02363			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59212			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89327			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51253			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.74500	113.93560	8.74500	113.90910			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.78582			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21455			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.58363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	9.12500	106.32323	9.12500	106.29745			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	89.79928	100.00000	89.58445			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	89.51396	100.00000	89.30959			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	89.93166	100.00000	89.71651			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.84895			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.85034			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.72398			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.75055			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.75173			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83111			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.82579			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30764			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	137.26000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.51000	116.49314	6.51000	116.47286			0.00	0	93,005,000.00
WS05	On 01/08/2018	Spot Bond	0.09000	195.15753	-0.09000	249.75659			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.55000	104.92717	6.55000	104.90879			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.29000	106.29587	7.29000	106.27519		14,580,000,000.00		2,000,000	84,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.52500	107.49151	7.52500	107.46993			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.84500	106.62090	7.84500	106.59860			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.88500	107.01743	7.88500	106.99494			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.74000	98.86503	5.74000	98.84966			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.80000	97.46016	5.80000	97.44507			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.10000	88.51463	6.10000	88.49994			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.79000	95.63783	5.79000	95.62292			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.80000	94.27895	5.80000	94.26406			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03000	87.05582	6.03000	87.04169			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.78000	92.09274	5.78000	92.07848			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10000	88.49994	6.10000	88.48525			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.91500	65.25184	6.91500	65.23978			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.86124	100.00000	10.84063			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04374	100.00000	0.04365			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.86124	100.00000	10.84063			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.10176	100.00000	29.04654			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.77255	100.00000	29.71607			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.91097	100.00000	27.85802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	27.91097	100.00000	27.85802				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.73180	100.00000	18.69626				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.00859	100.00000	13.98201				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.23281	100.00000	13.20771				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.13271	100.00000	11.11159			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>722,715,709,002,675.00</b>	<b>,468,079,815</b>	<b>116 041 618 465.00</b>

**Grand Total:** **2,720,440,551,658.00 168,502,285 16 044 823 053.00**