



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 19/06/2013

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 16/09/2013	Foreign Exchange Future			10.05140	10.05140	10.12780	10.12780		17.42	249,445,593.80	24,817	595,652.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,269.50610	1.26951	1,342.95060	1.34295	1,269.506	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	18.10610	0.01811	15.15060	0.01515	18.106	16.82	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,221.79020	1.22179	1,294.86780	1.29487	1,221.790	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	20.39020	0.02039	17.06780	0.01707	20.390	16.66	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	902.24420	0.90224	969.30250	0.96930	902.244	16.08	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	50.84420	0.05084	41.50250	0.04150	50.844	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	818.35440	0.81835	883.07710	0.88308	818.354	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	66.95440	0.06695	55.27710	0.05528	66.954	16.11	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,317.46400	1.31746	1,391.23740	1.39124	1,317.464	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	16.06400	0.01606	13.43740	0.01344	16.064	16.98	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	738.04790	0.73805	800.11970	0.80012	738.048	16.14	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	86.64790	0.08665	72.31970	0.07232	86.648	16.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	661.70600	0.66171	720.83060	0.72083	661.706	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	110.30600	0.11031	93.03060	0.09303	110.306	16.18	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,080.36160	1.08036	1,152.08040	1.15208	1,080.362	16.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	28.96160	0.02896	24.28040	0.02428	28.962	16.19	28.96	1	6,202.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	565.37650	0.56538	618.05790	0.61806	565.377	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	153.97650	0.15398	130.25790	0.13026	153.976	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	558.99200	0.55899	611.30480	0.61130	558.992	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	157.59200	0.15759	133.50480	0.13350	157.592	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	777.72780	0.77773	841.16430	0.84116	777.728	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	76.32780	0.07633	63.36430	0.06336	76.328	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	527.84920	0.52785	578.30170	0.57830	527.849	16.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	176.44920	0.17645	150.50170	0.15050	176.449	16.56	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	498.00220	0.49800	546.57990	0.54658	498.002	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	196.60220	0.19660	168.77990	0.16878	196.602	16.69	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	625.14730	0.62515	682.67880	0.68268	625.147	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	123.74730	0.12375	104.87880	0.10488	123.747	16.20	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	442.17690	0.44218	486.99700	0.48700	442.177	16.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	240.77690	0.24078	209.19700	0.20920	240.777	16.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	416.17290	0.41617	459.12630	0.45913	416.173	17.05	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	264.77290	0.26477	231.32630	0.23133	264.773	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	552.66080	0.55266	604.60240	0.60460	552.661	16.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	161.26080	0.16126	136.80240	0.13680	161.261	16.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	341.41180	0.34141	378.36300	0.37836	341.412	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	350.01180	0.35001	310.56300	0.31056	350.012	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	325.30800	0.32531	0.00000	0.00000	325.308	17.59	325.31	1	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	373.90800	0.37391	0.00000	0.00000	373.908	17.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	469.44910	0.46945	516.14650	0.51615	469.449	16.81	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	218.04910	0.21805	188.34650	0.18835	218.049	16.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	288.15210	0.28815	319.62940	0.31963	288.152	17.93	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	436.75210	0.43675	391.82940	0.39183	436.752	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	264.63130	0.26463	293.91350	0.29391	264.631	18.17	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	483.23130	0.48323	436.11350	0.43611	483.231	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	367.88690		0.36789	407.16960	0.40717	367.887	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	316.48690		0.31649	279.36960	0.27937	316.487	17.30	316.49	1	16,369.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	249.00540		0.24901	276.79180	0.27679	249.005	18.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	517.60540		0.51761	468.99180	0.46899	517.605	18.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	225.90770		0.22591	251.42930	0.25143	225.908	18.61	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	574.50770		0.57451	523.62930	0.52363	574.508	18.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	317.52590		0.31753	351.65370	0.35165	317.526	17.66	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	386.12590		0.38613	343.85370	0.34385	386.126	17.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	177.61290		0.17761	197.86330	0.19786	177.613	19.30	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	726.21290		0.72621	670.06330	0.67006	726.213	19.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	167.55460		0.16755	186.71200	0.18671	167.555	19.49	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	766.15460		0.76615	708.91200	0.70891	766.155	19.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	255.14210		0.25514	283.51790	0.28352	255.142	18.27	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	503.74210		0.50374	455.71790	0.45572	503.742	18.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	141.00360		0.14100	157.21210	0.15721	141.004	20.05	141.00	1	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	889.60360		0.88960	829.41210	0.82941	889.604	20.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	112.74170		0.11274	125.72700	0.12573	112.742	20.80	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,061.34170		1.06134	997.92700	0.99793	1,061.342	20.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	200.08380		0.20008	222.99680	0.22300	200.084	18.95	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	648.68380		0.64868	595.19680	0.59520	648.684	18.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	60.91910		0.06092	67.81040	0.06781	60.919	23.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,609.51910		1.60952	1,540.01040	1.54001	1,609.519	23.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	46.31470		0.04631	51.46560	0.05147	46.315	24.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,894.91470		1.89491	1,823.66560	1.82367	1,894.915	24.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	149.28800		0.14929	166.42650	0.16643	149.288	19.86	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	847.88800		0.84789	788.62650	0.78863	847.888	19.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,365.63930		1.36564	1,439.70860	1.43971	1,365.639	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	14.23930		0.01424	11.90860	0.01191	14.239	17.14	0.00	0	12,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	38.13680		0.03814	41.17160	0.04117	38.137	26.03		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,236.73680		2.23674	2,163.37160	2.16337	2,236.737	26.03		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	81.97620		0.08198	91.35840	0.09136	81.976	21.92		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,330.57620		1.33058	1,263.55840	1.26356	1,330.576	21.92		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,751.94020		2.75194	2,828.27370	2.82827	2,751.940	22.45		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.54020		0.00054	0.47370	0.00047	0.540	22.45		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,560.11540		1.56012	1,635.08750	1.63509	1,560.115	17.77		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	8.71540		0.00872	7.28750	0.00729	8.715	17.77		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17540		10.17540	10.25460	10.25460		17.21		10,623,117.60	1,044	79,437.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,268.01830		1.26802	1,343.12970	1.34313	1,268.018	16.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	70.51830		0.07052	66.42970	0.06643	70.518	16.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,078.19560		1.07820	1,148.92930	1.14893	1,078.196	15.75		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	102.79560		0.10280	94.32930	0.09433	102.796	15.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,337.35910		1.33736	1,413.10780	1.41311	1,337.359	16.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	61.95910		0.06196	58.50780	0.05851	61.959	16.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,312.41590		1.31242	1,387.94480	1.38794	1,312.416	16.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	64.91590		0.06492	61.24480	0.06124	64.916	16.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	726.55530		0.72656	783.40650	0.78341	726.555	16.03		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	241.15530		0.24116	218.80650	0.21881	241.155	16.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,248.52590		1.24853	1,323.44040	1.32344	1,248.526	16.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	73.12590		0.07313	68.84040	0.06884	73.126	16.02		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,224.03500		1.22403	1,298.69200	1.29869	1,224.035	15.96		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	76.53500		0.07654	71.99200	0.07199	76.535	15.96		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	638.10640		0.63811	687.46740	0.68747	638.106	16.44		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	312.70640		0.31271	282.86740	0.28287	312.706	16.44		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	817.34810		0.81735	879.44200	0.87944	817.348	15.89		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	191.94810		0.19195	174.84200	0.17484	191.948	15.89		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	783.36290		0.78336	844.38590	0.84439	783.363	15.91		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 13/12/2013	Foreign Exchange Future	9.60	Put	207.96290		0.20796	189.78590	0.18979	207.963	15.91	0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	452.06020		0.45206	489.91800	0.48992	452.060	17.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	546.66020		0.54666	505.31800	0.50532	546.660	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	720.72850		0.72073	776.80370	0.77680	720.729	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	245.32850		0.24533	222.20370	0.22220	245.328	16.06	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	664.66060		0.66466	715.39500	0.71540	664.661	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	289.26060		0.28926	260.79500	0.26079	289.261	16.32	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	360.76590		0.36077	392.41770	0.39242	360.766	18.32	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	735.36590		0.73537	687.81770	0.68782	735.366	18.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	564.17590		0.56418	609.49000	0.60949	564.176	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	388.77590		0.38878	354.89000	0.35489	388.776	16.83	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	519.47570		0.51948	562.17300	0.56217	519.476	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	444.07570		0.44408	407.57300	0.40757	444.076	17.08	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	255.69870		0.25570	278.87910	0.27888	255.699	19.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,080.29870		1.08030	1,024.27910	1.02428	1,080.299	19.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	441.18680		0.44119	478.33160	0.47833	441.187	17.63	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	565.78680		0.56579	523.73160	0.52373	565.787	17.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	406.89840		0.40690	441.75610	0.44176	406.898	17.90	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	631.49840		0.63150	587.15610	0.58716	631.498	17.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	179.03220		0.17903	196.22040	0.19622	179.032	21.06	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,503.63220		1.50363	1,441.62040	1.44162	1,503.632	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	320.59860		0.32060	349.09590	0.34910	320.599	18.75	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	845.19860		0.84520	794.49590	0.79450	845.199	18.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	296.97320		0.29697	323.43610	0.32344	296.973	19.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	921.57320		0.92157	868.83610	0.86884	921.573	19.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	111.35630		0.11136	117.96100	0.11796	111.356	23.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,285.95630		2.28596	2,213.36100	2.21336	2,285.956	23.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	221.12290		0.22112	241.62120	0.24162	221.123	20.21	0.00	0	7,355.00

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	11.20	Put	1,245.72290		1.24572	1,187.02120	1.18702	1,245.723	20.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	198.67000		0.19867	217.57310	0.21757	198.670	20.63		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,373.27000		1.37327	1,312.97310	1.31297	1,373.270	20.63		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,473.38950		1.47339	1,550.14830	1.55015	1,473.390	16.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	47.98950		0.04799	45.54830	0.04555	47.989	16.51		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	156.58900		0.15659	171.77250	0.17177	156.589	21.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,681.18900		1.68119	1,617.17250	1.61717	1,681.189	21.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	129.46860		0.12947	142.16310	0.14216	129.469	22.46		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,954.06860		1.95407	1,887.56310	1.88756	1,954.069	22.46		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,779.43990		2.77944	2,858.46420	2.85846	2,779.440	19.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.03990		0.00404	3.86420	0.00386	4.040	19.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,187.47030		2.18747	2,266.52950	2.26653	2,187.470	18.05		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.07030		0.01207	11.92950	0.01193	12.070	18.05		0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.31520		10.31520	10.39650	10.39650		17.39		742,694.40	72	33,243.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,220.23300		1.22023	1,293.53740	1.29354	1,220.233	15.62		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	155.03300		0.15503	147.03740	0.14704	155.033	15.62		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	981.91350		0.98191	1,044.53630	1.04454	981.914	15.93		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	256.71350		0.25671	238.03630	0.23804	256.713	15.93		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	975.41610		0.97542	1,037.87310	1.03787	975.416	15.93		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	260.21610		0.26022	241.37310	0.24137	260.216	15.93		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	968.94840		0.96895	1,031.23620	1.03124	968.948	15.94		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	263.74840		0.26375	244.73620	0.24474	263.748	15.94		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	912.07950		0.91208	972.84500	0.97284	912.079	16.03		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	296.87950		0.29688	276.34500	0.27634	296.880	16.03		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	881.53480		0.88153	941.44130	0.94144	881.535	16.07		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	316.33480		0.31633	294.94130	0.29494	316.335	16.07		0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	550.40180		0.55040	589.68360	0.58968	550.402	17.87		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	735.20180		0.73520	693.18360	0.69318	735.202	17.87		0.00	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	10.65	Call	502.13960		0.50214	538.54370	0.53854	502.140	18.22	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	836.93960		0.83694	792.04370	0.79204	836.940	18.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	408.40130		0.40840	438.46630	0.43847	408.401	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,093.20130		1.09320	1,041.96630	1.04197	1,093.201	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	375.15420		0.37515	402.94710	0.40295	375.154	19.45	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,209.95420		1.20995	1,156.44710	1.15645	1,209.954	19.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	354.91890		0.35492	381.29890	0.38130	354.919	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,289.71890		1.28972	1,234.79890	1.23480	1,289.719	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	309.84000		0.30984	333.32670	0.33333	309.840	20.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,494.64000		1.49464	1,436.82670	1.43683	1,494.640	20.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	271.86480		0.27186	292.56320	0.29256	271.865	20.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,706.66480		1.70666	1,646.06320	1.64606	1,706.665	20.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	240.03710		0.24004	258.32770	0.25833	240.037	21.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,924.83710		1.92484	1,861.82770	1.86183	1,924.837	21.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	213.28990		0.21329	229.50610	0.22951	213.290	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,148.08990		2.14809	2,083.00610	2.08301	2,148.090	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,149.46050		2.14946	2,229.85270	2.22985	2,149.460	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	34.26050		0.03426	33.35270	0.03335	34.261	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,688.41770		1.68842	1,766.18880	1.76619	1,688.418	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	73.21770		0.07322	69.68880	0.06969	73.218	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	198.49940		0.19850	205.18430	0.20518	198.499	23.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,383.29940		2.38330	2,308.68430	2.30868	2,383.299	23.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,632.51120		2.63251	2,713.72330	2.71372	2,632.511	18.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	17.31120		0.01731	17.22330	0.01722	17.311	18.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.45010		10.45010	10.54000	10.54000		17.59	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	607.29270		0.60729	646.65900	0.64666	607.293	18.33	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	957.19270		0.95719	906.65900	0.90666	957.193	18.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	416.53930		0.41654	443.78150	0.44378	416.539	20.08	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,566.43930		1.56644	1,503.78150	1.50378	1,566.439	20.08		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,053.00830		1.05301	1,116.43770	1.11644	1,053.008	16.12		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	352.90830		0.35291	326.43770	0.32644	352.908	16.12		0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,023.62470		1.02362	1,085.92570	1.08593	1,023.625	16.18		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	373.52470		0.37352	345.92570	0.34593	373.525	16.18		0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,151.58130		1.15158	1,218.54880	1.21855	1,151.581	15.93		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	291.48130		0.29148	268.54880	0.26855	291.481	15.93		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,145.21740		1.14522	1,211.96730	1.21197	1,145.217	15.94		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	295.11740		0.29512	271.96730	0.27197	295.117	15.94		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,138.88070		1.13888	1,205.41230	1.20541	1,138.881	15.95		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	298.78070		0.29878	275.41230	0.27541	298.781	15.95		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.50010		10.50010	10.58590	10.58590		17.90		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,091.05290		1.09105	1,145.16060	1.14516	1,091.053	16.65		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	490.95290		0.49095	459.26060	0.45926	490.953	16.65		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	913.04220		0.91304	958.91100	0.95891	913.042	17.42		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	702.94220		0.70294	663.01100	0.66301	702.942	17.42		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	909.05870		0.90906	954.73170	0.95473	909.059	17.45		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	708.95870		0.70896	668.83170	0.66883	708.959	17.45		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	905.09710		0.90510	950.57500	0.95058	905.097	17.47		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	714.99710		0.71500	674.67500	0.67468	714.997	17.47		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	682.59850		0.68260	718.24330	0.71824	682.599	18.70		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,132.49850		1.13250	1,082.34330	1.08234	1,132.499	18.70		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.53630		10.53630	10.62080	10.62080		18.11		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,138.47840		1.13848	1,189.20960	1.18921	1,138.478	16.94		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	602.17840		0.60218	568.40960	0.56841	602.178	16.94		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	766.48500		0.76648	800.52750	0.80053	766.485	18.80		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,230.18500		1.23019	1,179.72750	1.17973	1,230.185	18.80		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,135.90370		2.13590	2,211.13650	2.21114	2,135.904	16.61		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	149.60370		0.14960	140.33650	0.14034	149.604	16.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,357.89990		1.35790	1,416.32370	1.41632	1,357.900	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	421.59990		0.42160	395.52370	0.39552	421.600	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,622.83120		2.62283	2,703.10870	2.70311	2,622.831	17.31	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	86.53120		0.08653	82.30870	0.08231	86.531	17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,219.68080		2.21968	2,297.38950	2.29739	2,219.681	16.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	133.38080		0.13338	126.58950	0.12659	133.381	16.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,177.61990		2.17762	2,253.33980	2.25334	2,177.620	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	141.31990		0.14132	132.53980	0.13254	141.320	16.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.68740		10.68740	10.76630	10.76630		18.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,002.08450		2.00208	2,061.11050	2.06111	2,002.085	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	464.68450		0.46468	444.81050	0.44481	464.684	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,968.76290		1.96876	2,027.20150	2.02720	1,968.763	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	481.36290		0.48136	460.90150	0.46090	481.363	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,935.81540		1.93582	1,993.65530	1.99366	1,935.815	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	498.41540		0.49842	477.35530	0.47736	498.415	17.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.05140		10.05140	10.12780	10.12780		17.42	0.00	0	940.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	59,142.76970		0.59143	64,566.45690	0.64566	59,142.770	16.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	14,002.76970		0.14003	11,786.45690	0.11786	14,002.770	16.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	24,007.50800		0.24008	26,726.93790	0.26727	24,007.508	18.44	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	53,867.50800		0.53868	48,946.93790	0.48947	53,867.508	18.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	118,380.89030		1.18381	125,652.17510	1.25652	118,380.890	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,240.89030		0.02241	1,872.17510	0.01872	2,240.890	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	117,434.16550		1.17434	124,697.03590	1.24697	117,434.166	16.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,294.16550		0.02294	1,917.03590	0.01917	2,294.165	16.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	116,488.68300		1.16489	123,742.90370	1.23743	116,488.683	16.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,348.68300		0.02349	1,962.90370	0.01963	2,348.683	16.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.17540		10.17540	10.25460	10.25460		17.21	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	85,218.68990		0.85219	91,532.21680	0.91532	85,218.690	15.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	17,678.68990		0.17679	16,072.21680	0.16072	17,678.690	15.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	84,514.97280		0.84515	90,808.05310	0.90808	84,514.973	15.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	17,974.97280		0.17975	16,348.05310	0.16348	17,974.973	15.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	85,925.53750		0.85926	92,259.61170	0.92260	85,925.538	15.86		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	17,385.53750		0.17386	15,799.61170	0.15800	17,385.538	15.86		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.31520		10.31520	10.39650	10.39650		17.39		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	55,040.17780		0.55040	58,968.35780	0.58968	55,040.178	17.87		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,520.17780		0.73520	69,318.35780	0.69318	73,520.178	17.87		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	54,702.29540		0.54702	58,610.60110	0.58611	54,702.295	17.89		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,182.29540		0.74182	69,960.60110	0.69961	74,182.295	17.89		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	55,380.44510		0.55380	59,328.21450	0.59328	55,380.445	17.84		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	72,860.44510		0.72860	68,678.21450	0.68678	72,860.445	17.84		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.73430		15.73430	15.79900	15.79900		16.00		5,019,241.70	319	30,109.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,104.36280		1.10436	1,159.44330	1.15944	1,104.363	14.65		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	110.06280		0.11006	100.44330	0.10044	110.063	14.65		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,096.56890		1.09657	1,151.42780	1.15143	1,096.569	14.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	112.26890		0.11227	102.42780	0.10243	112.269	14.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,088.80550		1.08881	1,143.44230	1.14344	1,088.806	14.67		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	114.50550		0.11451	104.44230	0.10444	114.505	14.67		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.92080		15.92080	15.98890	15.98890		16.05		0.00	0	3,890.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,282.03320		1.28203	1,330.93110	1.33093	1,282.033	14.93		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	251.23320		0.25123	232.03110	0.23203	251.233	14.93		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,274.98540		1.27499	1,323.76250	1.32376	1,274.985	14.94		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	254.18540		0.25419	234.86250	0.23486	254.185	14.94		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,267.96090		1.26796	1,316.61710	1.31662	1,267.961	14.94		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	257.16090		0.25716	237.71710	0.23772	257.161	14.94		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.13100		16.13100	16.20200	16.20200		16.30		0.00	0	1,679.00

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	14.29	Call	2,029.03630		2.02904	2,086.43970	2.08644	2,029.036	15.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	188.03630		0.18804	174.43970	0.17444	188.036	15.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,020.73950		2.02074	2,078.02550	2.07803	2,020.740	15.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	189.73950		0.18974	176.02550	0.17603	189.740	15.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,012.45500		2.01245	2,069.62630	2.06963	2,012.455	15.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	191.45500		0.19145	177.62630	0.17763	191.455	15.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.33490		16.33490	16.41740	16.41740		16.48	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,184.02590		1.18403	1,227.33840	1.22734	1,184.026	16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	889.12590		0.88913	849.93840	0.84994	889.126	16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,179.68400		1.17968	1,222.92990	1.22293	1,179.684	16.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	894.78400		0.89478	855.52990	0.85553	894.784	16.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,175.35260		1.17535	1,218.54490	1.21854	1,175.353	16.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	900.45260		0.90045	861.14490	0.86114	900.453	16.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10584		0.10584	0.10595	0.10595		22.65	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,609.47380		0.01609	1,615.72470	0.01616	1,609.474	20.93	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	25.17380		0.00025	21.02470	0.00021	25.174	20.93	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	775.65500		0.00776	779.06950	0.00779	775.655	20.75	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	191.35500		0.00191	184.36950	0.00184	191.355	20.75	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	301.71860		0.00302	306.24390	0.00306	301.719	22.65	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	717.41860		0.00717	711.54390	0.00712	717.419	22.65	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10722		0.10722	0.10735	0.10735		22.37	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,799.18390		0.01799	1,809.49990	0.01809	1,799.184	20.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	77.18390		0.00077	74.79990	0.00075	77.184	20.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,024.98530		0.01025	1,034.41840	0.01034	1,024.985	20.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	302.98530		0.00303	299.71840	0.00300	302.985	20.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	544.36820		0.00544	554.72550	0.00555	544.368	22.37	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	822.36820		0.00822	820.02550	0.00820	822.368	22.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future			13.47410		13.47410	13.56630	13.56630		16.44	19,685,660.10	1,461	75,528.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,504.45990		1.50446	1,601.06030	1.60106	1,504.460	14.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	20.35990		0.02036	24.76030	0.02476	20.360	14.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,494.68060		1.49468	1,591.34830	1.59135	1,494.681	14.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	20.58060		0.02058	25.04830	0.02505	20.581	14.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,484.90430		1.48490	1,581.64100	1.58164	1,484.904	14.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	20.80430		0.02080	25.34100	0.02534	20.804	14.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,445.83050		1.44583	1,542.85130	1.54285	1,445.830	14.29	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	21.73050		0.02173	26.55130	0.02655	21.731	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,397.08640		1.39709	1,494.46160	1.49446	1,397.086	14.03	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	22.98640		0.02299	28.16160	0.02816	22.986	14.03	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,261.23400		1.26123	1,352.85320	1.35285	1,261.234	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	37.13400		0.03713	36.55320	0.03655	37.134	14.30	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,173.78670		1.17379	1,264.19290	1.26419	1,173.787	14.47	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	49.68670		0.04969	47.89290	0.04789	49.687	14.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,007.83300		1.00783	1,094.58090	1.09458	1,007.833	14.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	83.73300		0.08373	78.28090	0.07828	83.733	14.82	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	785.27400		0.78527	863.24500	0.86325	785.274	15.35	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	161.17400		0.16117	146.94500	0.14694	161.174	15.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,937.17370		1.93717	2,031.50320	2.03150	1,937.174	16.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	13.07370		0.01307	15.20320	0.01520	13.074	16.87	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	318.23320		0.31823	364.61020	0.36461	318.233	17.24	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	644.13320		0.64413	598.31020	0.59831	644.133	17.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	161.06540		0.16107	187.98990	0.18799	161.065	18.93	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,186.96540		1.18697	1,121.68990	1.12169	1,186.965	18.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,184.48520		2.18449	2,278.00650	2.27801	2,184.485	18.16	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	10.38520		0.01039	11.70650	0.01171	10.385	18.16	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,986.57240		1.98657	2,080.71760	2.08072	1,986.572	17.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	12.47240		0.01247	14.41760	0.01442	12.472	17.13	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.64680		13.64680	13.74250	13.74250		16.52	0.00	0	31,482.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,476.32650		2.47633	2,570.94590	2.57095	2,476.326	17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	29.52650		0.02953	28.44590	0.02845	29.527	17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,244.26050		2.24426	2,338.78150	2.33878	2,244.260	16.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	40.46050		0.04046	39.28150	0.03928	40.461	16.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,196.92610		2.19693	2,291.42660	2.29143	2,196.926	16.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	43.12610		0.04313	41.92660	0.04193	43.126	16.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,226.96750		1.22697	1,313.99130	1.31399	1,226.968	15.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	180.16750		0.18017	171.49130	0.17149	180.168	15.18	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	892.46140		0.89246	965.69820	0.96570	892.461	15.58	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	345.66140		0.34566	323.19820	0.32320	345.661	15.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,149.75150		2.14975	2,244.23090	2.24423	2,149.751	16.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	45.95150		0.04595	44.73090	0.04473	45.951	16.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,302.96060		1.30296	1,391.77850	1.39178	1,302.961	15.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	156.16060		0.15616	149.27850	0.14928	156.161	15.14	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.84260		13.84260	13.94090	13.94090		16.56	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,552.81700		1.55282	1,640.57750	1.64058	1,552.817	14.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	200.21700		0.20022	189.67750	0.18968	200.217	14.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,545.40380		1.54540	1,632.71300	1.63271	1,545.404	14.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	202.80380		0.20280	191.81300	0.19181	202.804	14.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,538.00940		1.53801	1,625.18670	1.62519	1,538.009	14.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	205.40940		0.20541	194.28670	0.19429	205.409	14.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.03150		14.03150	14.14110	14.14110		16.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,019.58740		1.01959	1,093.31510	1.09332	1,019.587	16.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	778.08740		0.77809	742.21510	0.74222	778.087	16.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,015.30730		1.01531	1,088.83030	1.08883	1,015.307	16.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	783.80730		0.78381	747.73030	0.74773	783.807	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 13/06/2014	Foreign Exchange Future	13.81	Call	1,011.04640		1.01105	1,084.36490	1.08436	1,011.046	16.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	789.54640		0.78955	753.26490	0.75326	789.546	16.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.16520		14.16520	14.26810	14.26810		16.96	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,354.67060		1.35467	1,429.91640	1.42992	1,354.671	16.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	879.47060		0.87947	851.81640	0.85182	879.471	16.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,350.34400		1.35034	1,425.44330	1.42544	1,350.344	16.32	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	885.14400		0.88514	857.34330	0.85734	885.144	16.32	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,346.03400		1.34603	1,420.98010	1.42098	1,346.034	16.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	890.83400		0.89083	862.88010	0.86288	890.834	16.33	0.00	0	0.00
2025	On 01/08/2013	Bond Future			112.83218		112.83218	112.73384	112.73384			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	5,157.82000		5.15782	5,256.16000	5.25616	5,157.820		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	5,167.82000		5.16782	5,266.16000	5.26616	5,167.820		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	5,177.82000		5.17782	5,276.16000	5.27616	5,177.820		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.00473		107.00473	106.90421	106.90421			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	7,985.27000		7.98527	8,085.79000	8.08579	7,985.270		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	7,995.27000		7.99527	8,095.79000	8.09579	7,995.270		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	8,005.27000		8.00527	8,105.79000	8.10579	8,005.270		0.00	0	0.00
2050	On 01/08/2013	Bond Future			110.60205		110.60205	110.49809	110.49809			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	8,387.95000		8.38795	8,491.91000	8.49191	8,387.950		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.00	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	8,397.95000		8.39795	8,501.91000	8.50191	8,397.950		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	8,407.95000		8.40795	8,511.91000	8.51191	8,407.950		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			401.96300		401.96300	399.76700	399.76700			0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.63500		407.63500	405.40800	405.40800			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			478.07500		478.07500	473.82600	473.82600			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			484.82100		484.82100	480.51200	480.51200			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.25100		429.25100	425.76900	425.76900			0.00	0	741.00
ALBI	On 07/11/2013	Index Future			435.30800		435.30800	431.77700	431.77700			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.52490		9.52490	9.52690	9.52690		9.32	0.00	0	8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	316.45730		0.31646	318.51940	0.31852	316.457		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	91.55730		0.09156	91.61940	0.09162	91.557		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	26.26750		0.02627	26.82320	0.02682	26.268		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	801.36750		0.80137	799.92320	0.79992	801.368		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	654.45070		0.65445	656.47090	0.65647	654.451		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	29.55070		0.02955	29.57090	0.02957	29.551		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	644.99770		0.64500	647.01030	0.64701	644.998		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.09770		0.03010	30.11030	0.03011	30.098		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,038.40760		1.03841	1,040.62310	1.04062	1,038.408		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.50760		0.01351	13.72310	0.01372	13.508		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	749.66250		0.74966	751.74720	0.75175	749.663		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.76250		0.02476	24.84720	0.02485	24.763		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	663.91730		0.66392	665.94480	0.66594	663.917		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.01730		0.02902	29.04480	0.02904	29.017	11.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.58640		9.58640	9.59000	9.59000		9.95	958,640.00	100	9,985.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	312.23490		0.31223	315.18820	0.31519	312.235	9.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	205.83490		0.20583	205.18820	0.20519	205.835	9.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	41.18810		0.04119	41.53140	0.04153	41.188	11.56	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,054.78810		1.05479	1,051.53140	1.05153	1,054.788	11.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	322.13220		0.32213	325.12630	0.32513	322.132	9.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	195.73220		0.19573	195.12630	0.19513	195.732	9.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	317.15030		0.31715	320.12400	0.32012	317.150	9.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	200.75030		0.20075	200.12400	0.20012	200.750	9.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	411.17250		0.41117	414.47410	0.41447	411.173	9.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	124.77250		0.12477	124.47410	0.12447	124.773	9.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	258.28250		0.25828	260.96630	0.26097	258.283	9.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	271.88250		0.27188	270.96630	0.27097	271.883	9.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	73.90280		0.07390	74.89540	0.07490	73.903	11.14	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	787.50280		0.78750	784.89540	0.78490	787.503	11.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,313.76460		1.31376	1,317.49000	1.31749	1,313.765	14.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	27.36460		0.02736	27.49000	0.02749	27.365	14.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,028.80760		1.02881	1,032.50080	1.03250	1,028.808	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	42.40760		0.04241	42.50080	0.04250	42.408	12.69	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.65950		9.65950	9.66460	9.66460		10.73	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	426.20150		0.42620	429.83410	0.42983	426.202	10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	276.70150		0.27670	275.23410	0.27523	276.702	10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	436.31580		0.43632	439.99640	0.44000	436.316	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	266.81580		0.26682	265.39640	0.26540	266.816	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	431.23430		0.43123	434.89100	0.43489	431.234	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	271.73430		0.27173	270.29100	0.27029	271.734	10.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73130		9.73130	9.74340	9.74340		11.24	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
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	363.46900		0.36347	370.63650	0.37064	363.469	11.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	542.16900		0.54217	537.23650	0.53724	542.169	11.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	370.50860		0.37051	377.66640	0.37767	370.509	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	529.20860		0.52921	524.26640	0.52427	529.209	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	366.97390		0.36697	374.13270	0.37413	366.974	11.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	535.67390		0.53567	530.73270	0.53073	535.674	11.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.58430		9.58430	9.58870	9.58870		12.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,482.89900		2.48290	2,491.83550	2.49184	2,482.899	16.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	148.59900		0.14860	153.13550	0.15314	148.599	16.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,435.05860		2.43506	2,444.07470	2.44407	2,435.059	16.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	150.75860		0.15076	155.37470	0.15537	150.759	16.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,387.24590		2.38725	2,396.34290	2.39634	2,387.246	15.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	152.94590		0.15295	157.64290	0.15764	152.946	15.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.84420		9.84420	9.89710	9.89710		15.16	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	803.66180		0.80366	849.10710	0.84911	803.662	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	49.46180		0.04946	42.00710	0.04201	49.462	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	795.10090		0.79510	840.37240	0.84037	795.101	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	50.90090		0.05090	43.27240	0.04327	50.901	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	786.57210		0.78657	831.66830	0.83167	786.572	14.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	52.37210		0.05237	44.56830	0.04457	52.372	14.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.94440		9.94440	9.99940	9.99940		14.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	414.96840		0.41497	448.14700	0.44815	414.968	14.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	410.56840		0.41057	388.74700	0.38875	410.568	14.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	410.47360		0.41047	443.43810	0.44344	410.474	14.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	416.07360		0.41607	394.03810	0.39404	416.074	14.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	406.29340		0.40629	438.76500	0.43877	406.293	14.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	421.89340		0.42189	399.36500	0.39937	421.893	14.98	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
CF CANDO CADP	On 13/12/2013	Can-Do Future			159.09200		159.09200	-219.47510	-219.47510				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			407.84760		407.84760	422.30550	422.30550				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			588.57690		588.57690	659.89120	659.89120				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			428.27910		428.27910	500.94530	500.94530				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			69.51490		69.51490	71.15380	71.15380				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			478.36000		478.36000	700.12000	700.12000				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			809.32000		809.32000	1,120.56000	1,120.56000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			534.45650		534.45650	775.40020	775.40020				0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			1,128.41910		1,128.41910	1,305.71830	1,305.71830				0.00	0	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.94320		10.94320	11.01090	11.01090		17.00		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,130.92920		1.13093	1,196.97240	1.19697	1,130.929	15.22		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	27.72920		0.02773	26.07240	0.02607	27.729	15.22		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,121.43490		1.12143	1,187.41930	1.18742	1,121.435	15.18		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	28.23490		0.02823	26.51930	0.02652	28.235	15.18		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,112.40480		1.11240	1,177.87450	1.17787	1,112.405	15.19		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	29.20480		0.02920	26.97450	0.02697	29.205	15.19		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.09000		11.09000	11.16040	11.16040		17.07		0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	654.65780		0.65466	697.68650	0.69769	654.658	16.52		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	374.65780		0.37466	347.28650	0.34729	374.658	16.52		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	664.92690		0.66493	708.47210	0.70847	664.927	16.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	364.92690		0.36493	338.07210	0.33807	364.927	16.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	659.77520		0.65978	703.06070	0.70306	659.775	16.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	369.77520		0.36978	342.66070	0.34266	369.775	16.50	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62760		1.62760	1.63840	1.63840		16.97	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,458.02020		0.14580	1,554.65600	0.15547	1,458.020	16.04	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	82.02020		0.00820	70.65600	0.00707	82.020	16.04	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,370.23290		0.13702	1,465.27380	0.14653	1,370.233	15.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	94.23290		0.00942	81.27380	0.00813	94.233	15.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,287.33080		0.12873	1,380.22930	0.13802	1,287.331	15.89	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	111.33080		0.01113	96.22930	0.00962	111.331	15.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63900		1.63900	1.65060	1.65060		16.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	708.62930		0.07086	767.94720	0.07679	708.629	16.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	818.62930		0.08186	761.94720	0.07619	818.629	16.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	670.33990		0.06703	727.19790	0.07272	670.340	16.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	880.33990		0.08803	821.19790	0.08212	880.340	16.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	634.04310		0.06340	688.49310	0.06885	634.043	16.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	944.04310		0.09440	882.49310	0.08825	944.043	16.96	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	11.89	Call	505.39850		0.50540	506.68320	0.50668	505.398	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	319.69850		0.31970	320.98320	0.32098	319.698	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	500.19250		0.50019	501.48100	0.50148	500.193	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	324.49250		0.32449	325.78100	0.32578	324.493	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	495.03010		0.49503	496.32240	0.49632	495.030	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	329.33010		0.32933	330.62240	0.33062	329.330	13.05	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.93280		9.93280	10.00470	10.00470		20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.31	Call	622.86010		0.62286	694.88220	0.69488	622.860	40.28	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	0.06010		0.00006	0.18220	0.00018	0.060	40.28	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	932.80680		0.93281	1,004.73050	1.00473	932.807	51.04	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.00680		0.00001	0.03050	0.00003	0.007	51.04	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	642.85130		0.64285	714.86040	0.71486	642.851	40.97	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	0.05130		0.00005	0.16040	0.00016	0.051	40.97	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	632.85550		0.63286	704.87090	0.70487	632.856	40.63	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	0.05550		0.00006	0.17090	0.00017	0.055	40.63	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.93280		9.93280	10.00470	10.00470		20.99	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	932.84410		0.93284	1,004.80650	1.00481	932.844	40.99	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.04410		0.00004	0.10650	0.00011	0.044	40.99	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	922.84660		0.92285	994.81260	0.99481	922.847	40.74	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.04660		0.00005	0.11260	0.00011	0.047	40.74	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	942.84170		0.94284	1,014.80240	1.01480	942.842	41.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.04170		0.00004	0.10240	0.00010	0.042	41.25	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			9.93540		9.93540	10.00880	10.00880		18.71	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	65.45360		0.06545	108.66920	0.10867	65.454	19.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	120.05360		0.12005	89.86920	0.08987	120.054	19.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	26.93970		0.02694	49.20960	0.04921	26.940	22.40	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	261.53970		0.26154	210.40960	0.21041	261.540	22.40	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.06570		0.00007	0.13580	0.00014	0.066	42.22	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,764.66570		1.76467	1,691.33580	1.69134	1,764.666	42.22	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	140.93610		0.14094	203.39850	0.20340	140.936	19.92	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	9.85	Put	55.53610		0.05554	44.59850	0.04460	55.536	19.92	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	72.25790		0.07226	120.52360	0.12052	72.258	19.04	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	106.85790		0.10686	81.72360	0.08172	106.858	19.04	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	68.77510		0.06878	114.51930	0.11452	68.775	19.21	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	113.37510		0.11338	85.71930	0.08572	113.375	19.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry			9.93820		9.93820	10.01160	10.01160		19.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	898.80690		0.89881	972.11570	0.97212	898.807	26.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.60690		0.00061	0.51570	0.00052	0.607	26.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	592.83140		0.59283	665.31930	0.66532	592.831	24.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	4.63140		0.00463	3.71930	0.00372	4.631	24.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,638.21510		1.63822	1,711.62210	1.71162	1,638.215	35.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.01510		0.00002	0.02210	0.00002	0.015	35.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,538.22360		1.53822	1,611.63240	1.61163	1,538.224	34.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.02360		0.00002	0.03240	0.00003	0.024	34.50	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	272.54720		0.27255	338.62540	0.33863	272.547	21.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	34.34720		0.03435	27.02540	0.02703	34.347	21.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	888.84970		0.88885	962.15090	0.96215	888.850	26.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.64970		0.00065	0.55090	0.00055	0.650	26.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	878.89530		0.87890	952.18850	0.95219	878.895	26.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.69530		0.00070	0.58850	0.00059	0.695	26.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	160.30880		0.16031	218.26980	0.21827	160.309	20.25	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	72.10880		0.07211	56.66980	0.05667	72.109	20.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	440.31800		0.44032	511.19140	0.51119	440.318	23.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	12.11800		0.01212	9.59140	0.00959	12.118	23.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	358.29580		0.35830	427.45980	0.42746	358.296	22.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	20.09580		0.02010	15.85980	0.01586	20.096	22.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,838.20630		1.83821	1,911.61060	1.91161	1,838.206	38.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00630		0.00001	0.01060	0.00001	0.006	38.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,738.20980		1.73821	1,811.61520	1.81162	1,738.210	37.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00980		0.00001	0.01520	0.00002	0.010	37.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,688.21210		1.68821	1,761.61830	1.76162	1,688.212	36.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.01210		0.00001	0.01830	0.00002	0.012	36.40	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.95470		9.95470	10.02840	10.02840		17.83	0.00	330	380.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	9.01	Call	948.37660		0.94838	1,021.16880	1.02117	948.377	21.56	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	3.67660		0.00368	2.76880	0.00277	3.677	21.56	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	151.18090		0.15118	194.66850	0.19467	151.181	18.03	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	176.48090		0.17648	146.26850	0.14627	176.481	18.03	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	86.86750		0.08687	115.32520	0.11533	86.868	19.34	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	312.16750		0.31217	266.92520	0.26693	312.168	19.34	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	968.09020		0.96809	1,040.95350	1.04095	968.090	21.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	3.39020		0.00339	2.55350	0.00255	3.390	21.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	958.23050		0.95823	1,031.05210	1.03105	958.231	21.63	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	3.53050		0.00353	2.65210	0.00265	3.531	21.63	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			9.95880		9.95880	10.03260	10.03260		17.94	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	104.90570		0.10491	135.34950	0.13535	104.906	19.15	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	306.10570		0.30611	262.74950	0.26275	306.106	19.15	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	96.96340		0.09696	125.70050	0.12570	96.963	19.33	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	328.16340		0.32816	283.10050	0.28310	328.163	19.33	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	184.37120		0.18437	233.30690	0.23331	184.371	17.94	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	165.57120		0.16557	140.70690	0.14071	165.571	17.94	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	110.53380		0.11053	142.14860	0.14215	110.534	19.04	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	291.73380		0.29173	249.54860	0.24955	291.734	19.04	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	107.68610		0.10769	138.71210	0.13871	107.686	19.10	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	298.88610		0.29889	256.11210	0.25611	298.886	19.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.97380		9.97380	10.04810	10.04810		17.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	777.48240		0.77748	847.91960	0.84792	777.482	17.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	13.68240		0.01368	9.81960	0.00982	13.682	17.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	304.37150		0.30437	357.48670	0.35749	304.372	17.36	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	130.57150		0.13057	109.38670	0.10939	130.571	17.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,674.29680		1.67430	1,748.46060	1.74846	1,674.297	22.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.49680		0.00050	0.36060	0.00036	0.497	22.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.19	Call	796.32780		0.79633	866.99550	0.86700	796.328	17.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	12.52780		0.01253	8.89550	0.00890	12.528	17.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	786.89400		0.78689	857.44790	0.85745	786.894	17.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	13.09400		0.01309	9.34790	0.00935	13.094	17.34	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.97940		9.97940	10.05380	10.05380		17.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,580.35880		1.58036	1,654.57880	1.65458	1,580.359	20.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.95880		0.00096	0.77880	0.00078	0.959	20.99	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	947.56120		0.94756	1,019.40960	1.01941	947.561	17.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	8.16120		0.00816	5.60960	0.00561	8.161	17.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	928.33310		0.92833	999.89220	0.99989	928.333	17.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	8.93310		0.00893	6.09220	0.00609	8.933	17.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	659.05560		0.65906	726.87280	0.72687	659.056	17.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	29.65560		0.02966	23.07280	0.02307	29.656	17.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,680.09400		1.68009	1,754.37720	1.75438	1,680.094	21.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.69400		0.00069	0.57720	0.00058	0.694	21.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	453.63860		0.45364	514.19590	0.51420	453.639	17.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	74.23860		0.07424	60.39590	0.06040	74.239	17.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	383.46720		0.38347	440.15910	0.44016	383.467	17.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	104.06720		0.10407	86.35910	0.08636	104.067	17.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	937.93960		0.93794	1,009.59040	1.00959	937.940	17.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	8.53960		0.00854	5.79040	0.00579	8.540	17.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,729.99070		1.72999	1,804.29730	1.80430	1,729.991	21.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.59070		0.00059	0.49730	0.00050	0.591	21.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	291.50990		0.29151	341.74680	0.34175	291.510	17.54	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	162.10990		0.16211	137.94680	0.13795	162.110	17.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	522.41470		0.52241	586.84490	0.58684	522.415	16.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	53.01470		0.05301	43.04490	0.04304	53.015	16.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,879.76440		1.87976	1,954.11870	1.95412	1,879.764	22.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.36440		0.00036	0.31870	0.00032	0.364	22.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,779.90270		1.77990	1,854.22860	1.85423	1,779.903	22.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.50270		0.00050	0.42860	0.00043	0.503	22.12	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.98620		9.98620	10.06090	10.06090		17.68	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	899.17620		0.89918	970.21600	0.97022	899.176	17.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	12.97620		0.01298	9.31600	0.00932	12.976	17.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	889.72940		0.88973	960.65700	0.96066	889.729	17.14	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	13.52940		0.01353	9.75700	0.00976	13.529	17.14	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	908.64250		0.90864	979.79170	0.97979	908.643	17.16	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	12.44250		0.01244	8.89170	0.00889	12.443	17.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.02220		10.02220	10.09790	10.09790		17.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	772.44960		0.77245	838.69880	0.83870	772.450	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	50.24960		0.05025	40.79880	0.04080	50.250	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	538.95110		0.53895	595.23370	0.59523	538.951	16.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	116.75110		0.11675	97.33370	0.09733	116.751	16.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	824.05270		0.82405	891.40300	0.89140	824.053	16.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	41.85270		0.04185	33.50300	0.03350	41.853	16.33	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	780.96530		0.78097	847.40390	0.84740	780.965	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	48.76530		0.04877	39.50390	0.03950	48.765	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	390.69870		0.39070	438.84970	0.43885	390.699	17.00	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	208.49870		0.20850	180.94970	0.18095	208.499	17.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	763.96920		0.76397	830.02760	0.83003	763.969	16.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	51.76920		0.05177	42.12760	0.04213	51.769	16.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	602.86440		0.60286	664.33810	0.66434	602.864	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	90.66440		0.09066	76.43810	0.07644	90.664	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,774.63120		1.77463	1,849.94910	1.84995	1,774.631	19.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.43120		0.00243	2.04910	0.00205	2.431	19.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,724.99790		1.72500	1,800.25790	1.80026	1,724.998	19.05	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.79790		0.00280	2.35790	0.00236	2.798	19.05	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	473.19770		0.47320	526.13460	0.52613	473.198	16.70	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	150.99770		0.15100	128.23460	0.12823	150.998	16.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,824.31130		1.82431	1,899.67980	1.89968	1,824.311	19.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.11130		0.00211	1.77980	0.00178	2.111	19.43	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.06120		10.06120	10.13780	10.13780		17.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	833.55070		0.83355	898.01270	0.89801	833.551	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	72.35070		0.07235	60.21270	0.06021	72.351	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	825.41660		0.82542	889.64770	0.88965	825.417	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	74.21660		0.07422	61.84770	0.06185	74.217	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	444.12000		0.44412	487.68940	0.48769	444.120	16.97	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	262.92000		0.26292	229.88940	0.22989	262.920	16.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	849.92470		0.84992	914.84010	0.91484	849.925	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	68.72470		0.06872	57.04010	0.05704	68.725	16.07	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	841.72020		0.84172	906.40960	0.90641	841.720	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	70.52020		0.07052	58.60960	0.05861	70.520	16.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.06540		10.06540	10.14210	10.14210		17.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	881.37430		0.88137	946.98500	0.94698	881.374	16.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	65.97430		0.06597	54.88500	0.05489	65.974	16.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	873.09610		0.87310	938.49040	0.93849	873.096	16.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	67.69610		0.06770	56.39040	0.05639	67.696	16.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	615.76510		0.61577	670.65380	0.67065	615.765	16.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	150.36510		0.15037	128.55380	0.12855	150.365	16.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	552.78310		0.55278	602.59090	0.60259	552.783	16.53	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	187.38310		0.18738	160.49090	0.16049	187.383	16.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	889.68590		0.88969	955.50950	0.95551	889.686	16.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	64.28590		0.06429	53.40950	0.05341	64.286	16.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,820.62780		1.82063	1,896.46910	1.89647	1,820.628	18.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.22780		0.00523	4.36910	0.00437	5.228	18.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,771.37570		1.77138	1,847.10870	1.84711	1,771.376	17.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.97570		0.00598	5.00870	0.00501	5.976	17.89	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	678.00320		0.67800	737.26170	0.73726	678.003	16.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	122.60320		0.12260	105.16170	0.10516	122.603	16.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,869.96770		1.86997	1,945.90620	1.94591	1,869.968	18.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.56770		0.00457	3.80620	0.00381	4.568	18.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.10210		10.10210	10.17960	10.17960		17.33	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	422.25580		0.42226	462.22220	0.46222	422.256	17.25	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	390.15580		0.39016	352.62220	0.35262	390.156	17.25	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	817.37210		0.81737	880.33300	0.88033	817.372	15.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	115.27210		0.11527	100.73300	0.10073	115.272	15.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	809.80420		0.80980	872.51020	0.87251	809.804	15.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	117.70420		0.11770	102.91020	0.10291	117.704	15.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	765.16960		0.76517	826.29300	0.82629	765.170	16.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	133.06960		0.13307	116.69300	0.11669	133.070	16.00	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	824.97630		0.82498	888.19130	0.88819	824.976	15.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	112.87630		0.11288	98.59130	0.09859	112.876	15.97	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.10630		10.10630	10.18390	10.18390		17.34	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	416.75000		0.41675	456.11260	0.45611	416.750	17.34	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	410.45000		0.41045	372.21260	0.37221	410.450	17.34	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	750.43050		0.75043	811.18480	0.81118	750.431	16.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	144.13050		0.14413	127.28480	0.12728	144.130	16.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	743.25170		0.74325	803.76730	0.80377	743.252	16.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	146.95170		0.14695	129.86730	0.12987	146.952	16.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	714.91620		0.71492	774.46600	0.77447	714.916	16.06	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	158.61620		0.15862	140.56600	0.14057	158.616	16.06	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	757.64720		0.75765	818.63870	0.81864	757.647	16.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.49	Put	141.34720		0.14135	124.73870	0.12474	141.347	16.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.11050		10.11050	10.18830	10.18830		17.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	799.94060		0.79994	862.34530	0.86235	799.941	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	129.44060		0.12944	114.04530	0.11405	129.441	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	792.54220		0.79254	854.71860	0.85472	792.542	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	132.04220		0.13204	116.41860	0.11642	132.042	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	686.06200		0.68606	744.65870	0.74466	686.062	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	175.56200		0.17556	156.35870	0.15636	175.562	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,821.03820		1.82104	1,897.98040	1.89798	1,821.038	17.34	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	10.53820		0.01054	9.68040	0.00968	10.538	17.34	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	807.37720		0.80738	870.00510	0.87001	807.377	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	126.87720		0.12688	111.70510	0.11171	126.877	15.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	624.58440		0.62458	675.99660	0.67600	624.584	16.27	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	214.08440		0.21408	187.69660	0.18770	214.084	16.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,869.82750		1.86983	1,946.88380	1.94688	1,869.828	17.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	9.32750		0.00933	8.58380	0.00858	9.328	17.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.15280		10.15280	10.23150	10.23150		17.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	855.58040		0.85558	918.85950	0.91886	855.580	15.89	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	152.78040		0.15278	137.35950	0.13736	152.780	15.89	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	687.99940		0.68800	743.20420	0.74320	687.999	16.12	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	235.19940		0.23520	211.70420	0.21170	235.199	16.12	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,870.04000		1.87004	1,947.84040	1.94784	1,870.040	17.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	17.24000		0.01724	16.34040	0.01634	17.240	17.37	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	870.14550		0.87015	933.83310	0.93383	870.146	15.88	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	147.34550		0.14735	132.33310	0.13233	147.345	15.88	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	862.84690		0.86285	926.32990	0.92633	862.847	15.89	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	150.04690		0.15005	134.82990	0.13483	150.047	15.89	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.18950		10.18950	10.26920	10.26920		17.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry	9.61	Call	797.00540	0.79701	857.63880	0.85764	797.005	15.90	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Put	217.50540	0.21751	198.43880	0.19844	217.505	15.90	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.59	Call	810.29860	0.81030	871.45800	0.87146	810.299	15.88	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.59	Put	210.79860	0.21080	192.25800	0.19226	210.799	15.88	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.60	Call	803.63360	0.80363	864.53320	0.86453	803.634	15.89	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.60	Put	214.13360	0.21413	195.33320	0.19533	214.134	15.89	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry			10.24340	10.24340	10.32380	10.32380		17.33	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.51	Call	458.44190	0.45844	494.98600	0.49499	458.442	18.00	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.51	Put	725.04190	0.72504	681.18600	0.68119	725.042	18.00	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.52	Call	455.27170	0.45527	491.60620	0.49161	455.272	18.03	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.52	Put	731.87170	0.73187	687.80620	0.68781	731.872	18.03	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.53	Call	452.12630	0.45213	488.25210	0.48825	452.126	18.06	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.53	Put	738.72630	0.73873	694.45210	0.69445	738.726	18.06	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			10.28980	10.28980	10.37070	10.37070		17.43	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,319.55560	1.31956	1,393.20860	1.39321	1,319.556	15.86	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	119.75560	0.11976	112.50860	0.11251	119.756	15.86	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,311.20150	1.31120	1,384.73960	1.38474	1,311.201	15.84	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	121.40150	0.12140	114.03960	0.11404	121.401	15.84	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,302.86360	1.30286	1,376.28550	1.37629	1,302.864	15.83	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	123.06360	0.12306	115.58550	0.11559	123.064	15.83	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			10.31820	10.31820	10.39950	10.39950		17.39	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,355.18280	1.35518	1,430.02240	1.43002	1,355.183	15.84	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	126.98280	0.12698	120.52240	0.12052	126.983	15.84	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,346.86500	1.34686	1,421.61470	1.42161	1,346.865	15.82	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	128.66500	0.12867	122.11470	0.12211	128.665	15.82	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,338.56510	1.33857	1,413.22400	1.41322	1,338.565	15.81	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	130.36510	0.13037	123.72400	0.12372	130.365	15.81	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry			10.42250	10.42250	10.51060	10.51060		17.51	0.00	0	10,150.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.96	Call	902.07080		0.90207	958.43350	0.95843	902.071	16.42	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	439.57080		0.43957	407.83350	0.40783	439.571	16.42	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	911.91610		0.91192	969.63440	0.96963	911.916	16.37	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	429.41610		0.42942	399.03440	0.39903	429.416	16.37	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	906.97880		0.90698	964.02050	0.96402	906.979	16.40	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	434.47880		0.43448	403.42050	0.40342	434.479	16.40	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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			111.39597		111.39597	111.29162	111.29162			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	3,594.03000		3.59403	3,698.38000	3.69838	3,594.030		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	3,604.03000		3.60403	3,708.38000	3.70838	3,604.030		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	3,614.03000		3.61403	3,718.38000	3.71838	3,614.030		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.36025		86.20407	9.51621	84.99999			517,224,420.00	6,000	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,888.13000		2.88813	4,092.21000	4.09221	2,888.130		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,152.74000		75.15274	73,948.66000	73.94866	75,152.740		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			9.47772		83.63922	9.63918	82.41809			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	8,125.02000		8.12502	9,346.15000	9.34615	8,125.020		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	8,036.74000		8.03674	9,257.87000	9.25787	8,036.740		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,948.59000		7.94859	9,169.72000	9.16972	7,948.590		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			428.64600		428.64600	425.23000	425.23000			0.00	0	391.00
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	173,440.00000		17.34400	207,600.00000	20.76000	173,440.000		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	173,540.00000		17.35400	207,700.00000	20.77000	173,540.000		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	173,640.00000		17.36400	207,800.00000	20.78000	173,640.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.69500		434.69500	431.23000	431.23000			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	112,950.00000		11.29500	147,600.00000	14.76000	112,950.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	113,050.00000	11.30500	147,700.00000	14.77000	113,050.000		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	113,150.00000	11.31500	147,800.00000	14.78000	113,150.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			199.51000	199.51000	199.19200	199.19200			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			202.35100	202.35100	202.02900	202.02900			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			540.32000	540.32000	540.32000	540.32000			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			5.14200	94.85800	5.14000	94.86000			0.00	750	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.19000	94.81000	5.20000	94.80000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.21000	94.79000	5.30000	94.70000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.21000		94.79000	5.34000	94.66000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.27000		94.73000	5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.36000		94.64000	5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.50000		94.50000	5.74000	94.26000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.86000		94.14000	6.07000	93.93000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.17000		93.83000	6.39000	93.61000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.44000		93.56000	6.68000	93.32000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.69000		93.31000	6.95000	93.05000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.97000		93.03000	7.23000	92.77000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.05310		8.05310	8.04620	8.04620		11.52		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	502.17030		0.50217	496.11180	0.49611	502.170	12.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	39.07030		0.03907	39.91180	0.03991	39.070	12.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	493.65240		0.49365	487.61980	0.48762	493.652	12.03		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	40.55240		0.04055	41.41980	0.04142	40.552	12.03		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	485.18180		0.48518	479.17580	0.47918	485.182	12.00		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	42.08180		0.04208	42.97580	0.04298	42.082	12.00		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.10250		8.10250	8.09690	8.09690		13.44		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	282.62530		0.28263	281.89410	0.28189	282.625	13.55		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	330.12530		0.33013	334.99410	0.33499	330.125	13.55		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	278.56680		0.27857	277.88070	0.27788	278.567	13.57		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	336.06680		0.33607	340.98070	0.34098	336.067	13.57		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	286.73520		0.28674	285.95850	0.28596	286.735	13.53		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	324.23520		0.32424	329.05850	0.32906	324.235	13.53		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.61534		104.24330	7.77111	103.19913				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	2,226.52000		2.22652	3,270.69000	3.27069	2,226.520			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R023	On 01/08/2013	Bond Future	7.30	Put	2,157.15000		2.15715	3,201.32000	3.20132	2,157.150		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	2,087.84000		2.08784	3,132.01000	3.13201	2,087.840		0.00	0	0.00	
R023	On 07/11/2013	Bond Future			7.71133		101.79856	7.87375	100.73967			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	8,443.57000		8.44357	9,502.46000	9.50246	8,443.570		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	8,370.84000		8.37084	9,429.73000	9.42973	8,370.840		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	8,298.16000		8.29816	9,357.05000	9.35705	8,298.160		0.00	0	0.00	
R157	On 01/08/2013	Bond Future			6.14776		119.60062	6.30645	119.26310		2.71	71,042,768.28	594	23,001.00	
R157	On 01/08/2013	Bond Future	116.11	Call	90,144.99000		90.14499	89,807.47000	89.80747	90,144.990		2.85	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		2.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.29121		114.48194	6.47621	114.13972			2.80	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	292.65000		0.29265	152.30000	0.15230	292.650		2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,602.53000		1.60253	1,804.40000	1.80440	1,602.530		2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	297.58000		0.29758	155.62000	0.15562	297.580		2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,588.64000		1.58864	1,788.90000	1.78890	1,588.640		2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	302.58000		0.30258	158.99000	0.15899	302.580		2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,574.82000		1.57482	1,773.45000	1.77345	1,574.820		2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.45233		116.02124	6.67018	115.67468			2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	385.52000		0.38552	231.20000	0.23120	385.520		2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,658.64000		1.65864	1,850.88000	1.85088	1,658.640		2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	376.57000		0.37657	224.65000	0.22465	376.570		2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,682.08000		1.68208	1,876.72000	1.87672	1,682.080		2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	381.03000		0.38103	227.90000	0.22790	381.030		2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,670.34000		1.67034	1,863.77000	1.86377	1,670.340		2.37	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.65032		110.78320	6.91273	110.43196			2.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Call	247.40000		0.24740	142.63000	0.14263	247.400	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,204.24000		2.20424	2,450.71000	2.45071	2,204.240	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	242.14000		0.24214	139.01000	0.13901	242.140	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,226.50000		2.22650	2,474.61000	2.47461	2,226.500	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	244.76000		0.24476	140.81000	0.14081	244.760	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,215.36000		2.21536	2,462.65000	2.46265	2,215.360	2.17	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.91936		122.35453	8.05437	121.10326		13.20	42,824,085.50	350	61,483.00
R186	On 01/08/2013	Bond Future	7.20	Call	282.14000		0.28214	175.03000	0.17503	282.140	12.93	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,266.93000		7.26693	8,411.09000	8.41109	7,266.930	12.93	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	338.72000		0.33872	212.06000	0.21206	338.720	12.95	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,820.13000		6.82013	7,944.74000	7.94474	6,820.130	12.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,695.04000		1.69504	1,222.58000	1.22258	1,695.040	13.14	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,816.57000		2.81657	3,595.38000	3.59538	2,816.570	13.14	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,599.58000		2.59958	1,960.03000	1.96003	2,599.580	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,850.02000		1.85002	2,461.74000	2.46174	1,850.020	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	126.73000		0.12673	76.26000	0.07626	126.730	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,152.79000		9.15279	10,353.59000	10.35359	9,152.790	12.87	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,621.76000		9.62176	8,434.48000	8.43448	9,621.760	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	97.22000		0.09722	161.21000	0.16121	97.220	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,082.12000		113.08212	111,830.85000	111.83085	113,082.120	13.75	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	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	768.88000		0.76888	515.01000	0.51501	768.880	13.04	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,774.20000		4.77420	5,771.60000	5.77160	4,774.200	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Call	41.11000		0.04111	23.28000	0.02328	41.110	12.87	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,682.53000		11.68253	12,915.97000	12.91597	11,682.530	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	52.20000		0.05220	29.92000	0.02992	52.200	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,164.78000		11.16478	12,393.77000	12.39377	11,164.780	12.87	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,040.16000		8.04016	6,903.94000	6.90394	8,040.160	13.64	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	196.34000		0.19634	311.39000	0.31139	196.340	13.64	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	11.19000		0.01119	5.97000	0.00597	11.190	12.87	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,340.92000		14.34092	15,586.97000	15.58697	14,340.920	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.01151		124.08107	8.15167	122.81224		13.74	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	437.17000		0.43717	321.10000	0.32110	437.170	13.45	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,401.59000		15.40159	16,554.35000	16.55435	15,401.590	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	699.52000		0.69952	527.63000	0.52763	699.520	13.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,017.53000		13.01753	14,114.47000	14.11447	13,017.530	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,154.01000		4.15401	3,505.73000	3.50573	4,154.010	13.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,259.04000		4.25904	4,879.59000	4.87959	4,259.040	13.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,852.77000		4.85277	4,140.93000	4.14093	4,852.770	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,598.95000		3.59895	4,155.94000	4.15594	3,598.950	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,901.48000		4.90148	4,185.34000	4.18534	4,901.480	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,557.84000		3.55784	4,110.53000	4.11053	3,557.840	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,204.13000		8.20413	7,259.19000	7.25919	8,204.130	14.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,725.63000		1.72563	2,049.52000	2.04952	1,725.630	14.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,792.35000		9.79235	8,769.49000	8.76949	9,792.350	14.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,232.48000		1.23248	1,478.45000	1.47845	1,232.480	14.13	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,804.31000		4.80431	4,096.78000	4.09678	4,804.310	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,640.41000		3.64041	4,201.71000	4.20171	3,640.410	13.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.09716		120.45900	8.24232	119.17335		13.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,825.19000		3.82519	3,243.19000	3.24319	3,825.190	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,980.36000		6.98036	7,684.01000	7.68401	6,980.360	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.76	Call	3,862.02000		3.86202	3,276.04000	3.27604	3,862.020	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,924.68000		6.92468	7,624.35000	7.62435	6,924.680	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,788.58000		3.78858	3,210.18000	3.21018	3,788.580	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,036.35000		7.03635	7,743.60000	7.74360	7,036.350	13.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.18647		122.09023	8.33694	120.78719		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,415.48000		2.41548	2,031.39000	2.03139	2,415.480	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,451.02000		12.45102	13,369.97000	13.36997	12,451.020	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,438.94000		2.43894	2,052.10000	2.05210	2,438.940	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,376.85000		12.37685	13,293.05000	13.29305	12,376.850	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,392.18000		2.39218	2,010.83000	2.01083	2,392.180	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,525.46000		12.52546	13,447.15000	13.44715	12,525.460	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			286.42937		286.42937	284.97864	284.97864			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	8,560.63000		8.56063	10,011.36000	10.01136	8,560.630		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	8,570.63000		8.57063	10,021.36000	10.02136	8,570.630		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	8,580.63000		8.58063	10,031.36000	10.03136	8,580.630		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			5.80125		104.92989	5.94707	104.73481		1.80	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,684.21000		67.68421	67,489.13000	67.48913	67,684.210	1.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.92922		106.41052	6.11247	106.21273		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	66.56000		0.06656	24.03000	0.02403	66.560	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,308.82000		1.30882	1,464.08000	1.46408	1,308.820	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	67.93000		0.06793	24.70000	0.02470	67.930	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,299.19000		1.29919	1,453.75000	1.45375	1,299.190	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	69.32000		0.06932	25.38000	0.02538	69.320	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,289.58000		1.28958	1,443.43000	1.44343	1,289.580	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.08199		103.43258	6.32080	103.23238		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	184.98000		0.18498	99.93000	0.09993	184.980	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	878.86000		0.87886	994.01000	0.99401	878.860	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	180.22000		0.18022	96.86000	0.09686	180.220	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	891.08000		0.89108	1,007.92000	1.00792	891.080	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	182.45000		0.18245	98.39000	0.09839	182.450	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	884.82000		0.88482	1,000.96000	1.00096	884.820	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.35050		104.83326	6.69163	104.63037		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	108.77000		0.10877	53.38000	0.05338	108.770	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,064.58000		1.06458	1,212.08000	1.21208	1,064.580	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	106.55000		0.10655	52.02000	0.05202	106.550	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,074.48000		1.07448	1,222.84000	1.22284	1,074.480	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	107.65000		0.10765	52.70000	0.05270	107.650	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,069.52000		1.06952	1,217.46000	1.21746	1,069.520	1.08	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			209.40650		209.40650	209.21468	209.21468			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	13,583.50000		13.58350	13,775.32000	13.77532	13,583.500		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	13,593.50000		13.59350	13,785.32000	13.78532	13,593.500		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	13,603.50000		13.60350	13,795.32000	13.79532	13,603.500		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			6.88788		108.01950	7.01600	107.55561		5.17	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,806.30000		94.80630	94,342.41000	94.34241	94,806.300		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			7.02000		105.38429	7.15873	104.91395		5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	160.45000		0.16045	99.54000	0.09954	160.450		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,733.36000		4.73336	5,142.79000	5.14279	4,733.360		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	280.64000		0.28064	185.89000	0.18589	280.640		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,855.78000		3.85578	4,231.37000	4.23137	3,855.780		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	286.00000		0.28600	189.85000	0.18985	286.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,825.71000		3.82571	4,199.90000	4.19990	3,825.710		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	291.43000		0.29143	194.02000	0.19402	291.430		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,795.73000		3.79573	4,168.66000	4.16866	3,795.730		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,154.77000		103.15477	102,684.43000	102.68443	103,154.770		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			7.15379		106.80116	7.30391	106.32473		5.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	565.55000		0.56555	418.15000	0.41815	565.550		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,788.79000		3.78879	4,117.82000	4.11782	3,788.790		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	427.31000		0.42731	306.97000	0.30697	427.310		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,347.38000		4.34738	4,703.47000	4.70347	4,347.380		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	551.08000		0.55108	406.37000	0.40637	551.080		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,840.45000		3.84045	4,172.17000	4.17217	3,840.450		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Call	558.28000		0.55828	412.22000	0.41222	558.280	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,814.58000		3.81458	4,144.95000	4.14495	3,814.580	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.29714		104.08626	7.46024	103.60341		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	456.30000		0.45630	337.51000	0.33751	456.300	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,147.79000		5.14779	5,511.85000	5.51185	5,147.790	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,128.86000		2.12886	0.00000	0.00000	2,128.860	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,824.02000		1.82402	0.00000	0.00000	1,824.020	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	445.98000		0.44598	329.18000	0.32918	445.980	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,200.23000		5.20023	5,566.28000	5.56628	5,200.230	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	451.11000		0.45111	333.32000	0.33332	451.110	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,173.98000		5.17398	5,539.04000	5.53904	5,173.980	4.95	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.07235		105.08081	7.19914	104.50983		7.09	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,197.31000		96.19731	95,626.33000	95.62633	96,197.310	7.35	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	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.18618		106.56358	7.32124	105.98461		7.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	522.68000		0.52268	369.53000	0.36953	522.680	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,467.07000		4.46707	4,892.89000	4.89289	4,467.070	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	531.85000		0.53185	376.75000	0.37675	531.850	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,431.22000		4.43122	4,855.09000	4.85509	4,431.220	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	541.14000		0.54114	384.09000	0.38409	541.140	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,395.51000		4.39551	4,817.43000	4.81743	4,395.510	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,497.46000		1.49746	1,186.69000	1.18669	1,497.460	7.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,302.12000		2.30212	2,570.32000	2.57032	2,302.120	7.06	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.29577		103.96556	7.43932	103.37900		7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	922.94000		0.92294	715.01000	0.71501	922.940	6.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Put	4,677.51000		4.67751	5,056.14000	5.05614	4,677.510	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	933.77000		0.93377	724.18000	0.72418	933.770	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,645.51000		4.64551	5,022.48000	5.02248	4,645.510	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	912.19000		0.91219	705.93000	0.70593	912.190	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,709.61000		4.70961	5,089.91000	5.08991	4,709.610	6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.41639		105.37344	7.56946	104.77901		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	837.91000		0.83791	648.50000	0.64850	837.910	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,336.79000		6.33679	6,741.81000	6.74181	6,336.790	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	846.42000		0.84642	655.67000	0.65567	846.420	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,303.76000		6.30376	6,707.44000	6.70744	6,303.760	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	829.46000		0.82946	641.39000	0.64139	829.460	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,369.89000		6.36989	6,776.25000	6.77625	6,369.890	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.67181		101.20238	5.82118	101.13697		0.64	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,204.27000		30.20427	30,138.86000	30.13886	30,204.270	0.68	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	0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.22135		102.63044	6.59387	102.56416		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	13.74000		0.01374	5.22000	0.00522	13.740	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	358.70000		0.35870	416.46000	0.41646	358.700	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	13.93000		0.01393	5.31000	0.00531	13.930	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	357.09000		0.35709	414.75000	0.41475	357.090	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	14.12000		0.01412	5.40000	0.00540	14.120	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	355.49000		0.35549	413.05000	0.41305	355.490	0.43	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
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			7.31199		100.11268	7.45386	99.39863		8.63		0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,541.49000		92.54149	91,827.44000	91.82744	92,541.490	8.99		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	8.99		0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.41873		101.52534	7.56840	100.80126		8.52		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	800.47000		0.80047	533.84000	0.53384	800.470	8.36		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,420.47000		4.42047	4,877.92000	4.87792	4,420.470	8.36		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	813.23000		0.81323	543.72000	0.54372	813.230	8.36		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,382.47000		4.38247	4,837.04000	4.83704	4,382.470	8.36		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	826.13000		0.82613	553.73000	0.55373	826.130	8.36		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,344.65000		4.34465	4,796.33000	4.79633	4,344.650	8.36		0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.52201		99.25081	7.67964	98.51721		8.33		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,063.13000		1.06313	751.32000	0.75132	1,063.130	8.16		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,195.69000		5.19569	5,617.48000	5.61748	5,195.690	8.16		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,038.30000		1.03830	731.30000	0.73130	1,038.300	8.16		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,269.22000		5.26922	5,695.82000	5.69582	5,269.220	8.16		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,050.66000		1.05066	741.26000	0.74126	1,050.660	8.16		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,232.38000		5.23238	5,656.58000	5.65658	5,232.380	8.16		0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.63647		100.59485	7.80286	99.85137		8.31		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	896.22000		0.89622	615.17000	0.61517	896.220	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,562.20000		7.56220	8,024.63000	8.02463	7,562.200	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	877.82000		0.87782	600.73000	0.60073	877.820	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,641.10000		7.64110	8,107.49000	8.10749	7,641.100	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	886.99000		0.88699	607.92000	0.60792	886.990	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,601.61000		7.60161	8,066.02000	8.06602	7,601.610	8.15		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.39210		98.64644	7.54325	97.79962		9.40		34,526,254.00	350	19,719.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,601.97000		89.60197	88,755.15000	88.75515	89,601.970	9.76		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.76		0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.49096		96.64252	7.64941	95.78380		10.02		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	931.52000		0.93152	695.91000	0.69591	931.520	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,847.01000		4.84701	5,470.12000	5.47012	4,847.010	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	946.18000		0.94618	707.81000	0.70781	946.180	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,804.44000		4.80444	5,424.79000	5.42479	4,804.440	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	961.00000		0.96100	719.86000	0.71986	961.000	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,762.08000		4.76208	5,379.66000	5.37966	4,762.080	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,412.84000		2.41284	1,957.96000	1.95796	2,412.840	9.97		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,363.59000		2.36359	2,767.43000	2.76743	2,363.590	9.97		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.58421		97.94182	7.74991	97.07185		9.50		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,232.01000		1.23201	913.76000	0.91376	1,232.010	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,764.17000		5.76417	6,315.89000	6.31589	5,764.170	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,247.06000		1.24706	926.20000	0.92620	1,247.060	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,723.35000		5.72335	6,272.46000	6.27246	5,723.350	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,217.61000		1.21761	901.92000	0.90192	1,217.610	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,805.68000		5.80568	6,359.96000	6.35996	5,805.680	9.30		0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.68185		95.87159	7.85540	94.98981		9.69		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,007.85000		1.00785	719.30000	0.71930	1,007.850	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,401.90000		8.40190	8,995.13000	8.99513	8,401.900	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,018.55000		1.01855	727.86000	0.72786	1,018.550	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,356.61000		8.35661	8,947.70000	8.94770	8,356.610	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	997.24000		0.99724	710.83000	0.71083	997.240	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,447.30000		8.44730	9,042.67000	9.04267	8,447.300	9.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.74880		77.71649	8.88342	76.66667		18.85	161,028,567.28	2,072		11,668.00
R209	On 01/08/2013	Bond Future	8.00	Call	271.62000		0.27162	174.36000	0.17436	271.620	18.46	0.00	0		0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,554.09000		6.55409	7,506.65000	7.50665	6,554.090	18.46	0.00	0		2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,767.38000		67.76738	66,717.56000	66.71756	67,767.380	19.45	0.00	0		0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.45	0.00	0		0.00
R209	On 07/11/2013	Bond Future			8.83815		75.66875	8.97699	74.60419		20.11	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,086.42000		3.08642	2,579.98000	2.57998	3,086.420	19.97	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,567.72000		4.56772	5,125.84000	5.12584	4,567.720	19.97	0.00	0		4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,579.81000		3.57981	3,023.35000	3.02335	3,579.810	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,954.61000		3.95461	4,462.71000	4.46271	3,954.610	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,616.56000		3.61656	3,056.56000	3.05656	3,616.560	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,913.28000		3.91328	4,417.84000	4.41784	3,913.280	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,653.51000		3.65351	3,089.97000	3.08997	3,653.510	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,872.27000		3.87227	4,373.29000	4.37329	3,872.270	20.03	0.00	0		0.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,156.87000		6.15687	5,403.86000	5.40386	6,156.870	20.34	0.00	0		0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,991.30000		1.99130	2,302.85000	2.30285	1,991.300	20.34	0.00	0		5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,633.20000		6.63320	5,852.44000	5.85244	6,633.200	20.40	0.00	0		0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,764.60000		1.76460	2,048.40000	2.04840	1,764.600	20.40	0.00	0		980.00
R209	On 06/02/2014	Bond Future			8.92095		76.68613	9.06383	75.60746		20.09	0.00	0		0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,622.41000		3.62241	3,049.74000	3.04974	3,622.410	19.92	0.00	0		0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,541.11000		6.54111	7,047.11000	7.04711	6,541.110	19.92	0.00	0		0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,653.97000		3.65397	3,078.37000	3.07837	3,653.970	19.92	0.00	0		0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Put	6,491.68000		6.49168	6,994.75000	6.99475	6,491.680	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,591.00000		3.59100	3,021.26000	3.02126	3,591.000	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,590.83000		6.59083	7,099.76000	7.09976	6,590.830	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.00503		74.57966	9.15213	73.48634		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,322.20000		2.32220	1,932.83000	1.93283	2,322.200	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,863.94000		11.86394	12,567.89000	12.56789	11,863.940	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,343.15000		2.34315	1,951.35000	1.95135	2,343.150	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,794.37000		11.79437	12,495.89000	12.49589	11,794.370	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,301.37000		2.30137	1,914.43000	1.91443	2,301.370	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,933.77000		11.93377	12,640.15000	12.64015	11,933.770	19.89	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			160.53773		160.53773	160.39311	160.39311			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	12,452.27000		12.45227	12,596.89000	12.59689	12,452.270		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	12,462.27000		12.46227	12,606.89000	12.60689	12,462.270		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	12,472.27000		12.47227	12,616.89000	12.61689	12,472.270		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.11582		130.11582	130.02178	130.02178			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	125.82000		0.12582	31.78000	0.03178	125.820		0.00	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	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	115.82000		0.11582	21.78000	0.02178	115.820		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	105.82000		0.10582	11.78000	0.01178	105.820		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			132.27458		132.27458	132.16114	132.16114			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	5,715.42000		5.71542	5,828.86000	5.82886	5,715.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	5,725.42000		5.72542	5,838.86000	5.83886	5,725.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	5,735.42000		5.73542	5,848.86000	5.84886	5,735.420		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			8.55034		89.04916	8.68516	87.97006		17.05	24,933,764.80	280	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,434.14000		78.43414	77,355.04000	77.35504	78,434.140	17.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.64473		86.76893	8.78399	85.67465		17.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,628.10000		3.62810	2,936.97000	2.93697	3,628.100	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,063.83000		4.06383	4,466.98000	4.46698	4,063.830	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,665.82000		3.66582	2,970.71000	2.97071	3,665.820	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,021.69000		4.02169	4,420.86000	4.42086	4,021.690	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,703.75000		3.70375	3,004.89000	3.00489	3,703.750	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,979.88000		3.97988	4,375.30000	4.37530	3,979.880	17.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.73389		87.93549	8.87750	86.82664		17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,440.24000		3.44024	2,859.60000	2.85960	3,440.240	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,840.25000		6.84025	7,368.46000	7.36846	6,840.250	17.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.29	Call	3,378.55000		3.37855	2,804.10000	2.80410	3,378.550	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,943.81000		6.94381	7,478.21000	7.47821	6,943.810	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,409.32000		3.40932	2,831.77000	2.83177	3,409.320	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,891.90000		6.89190	7,423.20000	7.42320	6,891.900	17.40	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.82097		85.58783	8.96898	84.46399		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,314.76000		2.31476	1,912.79000	1.91279	2,314.760	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,939.82000		11.93982	12,661.69000	12.66169	11,939.820	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,273.34000		2.27334	1,876.34000	1.87634	2,273.340	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,077.68000		12.07768	12,804.52000	12.80452	12,077.680	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,293.99000		2.29399	1,894.50000	1.89450	2,293.990	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,008.63000		12.00863	12,732.98000	12.73298	12,008.630	17.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.80785		79.03224	8.93735	77.97701		20.06	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,584.34000		68.58434	67,529.11000	67.52911	68,584.340	20.78	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	20.78	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.89597		76.86326	9.02955	75.79325		21.08	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	981.57000		0.98157	691.43000	0.69143	981.570	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,811.40000		10.81140	11,591.27000	11.59127	10,811.400	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	997.34000		0.99734	703.80000	0.70380	997.340	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,728.22000		10.72822	11,504.69000	11.50469	10,728.220	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	965.98000		0.96598	679.22000	0.67922	965.980	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,894.96000		10.89496	11,678.21000	11.67821	10,894.960	20.66	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			8.92970		101.85512	9.04419	100.66920			0.00	0	603.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.84	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	12,709.43000	12.70943	13,895.35000	13.89535	12,709.430		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	12,579.88000	12.57988	13,765.80000	13.76580	12,579.880		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,450.58000	12.45058	13,636.50000	13.63650	12,450.580		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.02211	98.87148	9.14042	97.66883			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	13,649.68000	13.64968	14,852.33000	14.85233	13,649.680		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	13,520.35000	13.52035	14,723.00000	14.72300	13,520.350		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	13,391.28000	13.39128	14,593.93000	14.59393	13,391.280		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	437.26040	0.04373	439.47720	0.04395	437.260	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	359.26040	0.03593	361.47720	0.03615	359.260	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	390.18710	0.03902	392.43270	0.03924	390.187	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	412.18710	0.04122	414.43270	0.04144	412.187	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	348.74140	0.03487	351.00350	0.03510	348.741	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	470.74140	0.04707	473.00350	0.04730	470.741	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,138,055,619.22</b>	<b>38,543</b>	<b>2 029 401.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	99.94173		100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.99500	105.96422	6.97000	105.94980			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00011		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
AA05	On 22/03/2019	Spot Bond	8.21500	107.09985	8.14500	107.35558			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.55008		100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.66906		100.00000			0.00	0	500,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.80948	8.00000	47.77892			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.08000	97.45579	9.01000	97.67417			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.14500	103.49321	7.12000	103.47529		10,817,530,000.00		1,514,000	5,500,000.00
AB07	On 07/03/2014	Spot Bond	6.90500	103.86885	6.86000	103.84260			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.03140		100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.53500	107.06701	8.46500	107.22895			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00001		100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	136.05706	0.90000	135.88739		351,000,000.00		390,000	390,000.00
ABCP13	On 07/12/2023	Spot Bond	1.80000	269.51253	1.85000	134.78222			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.52803		100.00000			0.00	19,000,000	5,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.47737		100.00000			0.00	300,000,000	150,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.73512		100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.10827		100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.11318		100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.11633		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
ABL10A	On 15/03/2015	Spot Bond	7.40500	109.65116	7.38000	109.62800			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.29044		100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.50500	104.58713	7.46000	104.57902			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.91097		100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.92163		100.00000			0.00	20,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.55020		100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.48848		100.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.62119		100.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.98105		100.00000			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	100.00000	8.75175	100.00000	8.67003			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.60500	104.84931	6.56000	104.80475			0.00	0	400,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.54354		100.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.52279		100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.65000	130.10610	4.65000	129.90467			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.47000	125.68392	2.52000	125.40827		864,500,000.00		350,000	175,000.00
ABLI04	On 11/10/2016	Spot Bond	2.15000	117.64810	2.15000	117.48939			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.05000	104.36042	3.05000	104.21176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	10.83500	118.77299	10.76500	118.86126			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.19121		100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.83111		100.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.82274		100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.89320		100.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.45000	111.63034	3.45000	111.46786			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.65570	100.00000	26.46244			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.54000	167.11886	1.59000	166.31865			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.20990	2.76000	150.99845			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.57000	170.59083	1.62000	169.62816			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.05000	166.87221	2.05000	166.64846			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.83125	70.68689	7.76125	70.86065			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.83125	70.68689	7.76125	70.86065			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.55075	84.61000	15.47258			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.06000		100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.05360		100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.25000		100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.43056	100.00000	41.19519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	90.01000		100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.69000		100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	85.94000		100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.78000		100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.38315		100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.22728		100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.08000		100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.04500	102.44550	7.00000	102.45143			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	108.58000		100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.23000		100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.69000		100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.82000		100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.94790		100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.93500	117.00321	6.91000	116.99357			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	107.70000		100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.31476		100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.19000		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
ABN60	On 23/08/2016	Spot Bond	0.00000	85.52000		100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.34000	102.80637	2.34000	97.33872			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.61000	145.76777	2.59500	100.64148			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000	190.04530	2.65000	112.70413			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		100.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	111.22000		100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	85.22000		100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.18500	93.34653	9.11000	91.65361			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	100.81000		100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.04000		100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.88000		100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.32859		100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.20000		100.00000			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	9.34000	88.00648	9.22000	88.80684			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13500	109.37430	8.06500	109.58592		9,940,970,000.00	1,222,000	700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.94500	103.52206	6.92000	103.50813			10,945,320,000.00	1,576,000	700,000.00
ABS6	On 01/06/2020	Spot Bond	8.66500	98.11875	8.57000	98.53288			50,846,220,000.00	5,868,000	10,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.54000	96.99270	9.42000	97.78104			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.39500	107.30384	7.37000	107.30324			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.90000	127.46735	0.90000	127.30833			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.79421	4.00000	123.60874			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.61000	273.84344	1.66000	136.94841			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.14000	128.37670	0.14000	125.42701			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.70000	128.08857	1.60000	126.36209			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.71562		100.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.22496	100.00000	25.04008			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.53492		100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.53492		100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.09500	108.29058	11.07000	108.24516			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.87358		100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.45520	100.00000	1.44465			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.89720		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
ACL036	On 20/08/2015	Spot Bond		0.00000	101.23164		100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.06782		100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.67368	100.00000	8.61079			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.06718		100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.84995		100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.34353	11.00000	57.29436			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.67368	100.00000	8.61079			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.64021		100.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	99.86925		100.00000			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	100.07578		100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.07959		100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.08842		100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.07564		100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.07831		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
ACL081		On 20/09/2015	Spot Bond	0.00000	100.07948	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.04198	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.04198	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.06154	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.07353	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.06154	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.02242	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.03842	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.07197	100.00000			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.07096	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.96318	100.00000			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.07096	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.07677	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.07923	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.08028	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.07816	100.00000			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.06557	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.07355	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
ACL102	On 12/07/2013	Spot Bond	0.00000	101.33007		100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.05500	104.70660	8.96000	104.96121			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.06726		100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.58500	104.42331	7.52000	104.39740			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	101.02370		100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.19109		100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.95397		100.00000			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	101.05779		100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.38321	100.00000	4.35418			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.92180	100.00000	5.88279			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	76.25007		100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	150.87620		100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	150.91785		100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.07560		100.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.63246		100.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.63246		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
ACL132		On 27/01/2014	Spot Bond	0.00000	101.05779	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.51518	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.07291	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.07227	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.23001	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.40771	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.23032	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	99.85367	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.79752	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.18532	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.52839	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	99.95178	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.07594	100.00000			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	100.19378	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.06195	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.07441	100.00000			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.79180	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
ACL153	On 20/03/2015	Spot Bond	0.00000	100.06585		100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.06401		100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.06758		100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.07419		100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.07042		100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.06618		100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.06737		100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.63685	10.23000	102.55341			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.06838		100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.06672		100.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.09520		100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.18292		100.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.06707		100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.15500	103.02850	9.08500	103.27705			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.07380		100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.39066	1.75000	107.12896			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.06726		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
ACL172	On 20/06/2015	Spot Bond	0.00000	100.06729		100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.07641		100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.07906		100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.07376		100.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.07238		100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.07853		100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.07588		100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.08170		100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.07641		100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.07958		100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.67480		100.00000			0.00	0	10,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.07853		100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.07186		100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.07628		100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.07766		100.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.05596		100.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.06157		100.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.06656		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
ACL192	On 20/12/2015	Spot Bond	0.00000	100.06818		100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.07806		100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.08149		100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.08750		100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.07694		100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.08667		100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.08698		100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.08750		100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.84722		100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.08329		100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.08329		100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	111.33349		100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	112.13381		100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.07164		100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.07090		100.00000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.94302		100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.58933		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
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.01631		100.00000			0.00	6,000,000	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.20732		100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.01374	100.00000	5.97014			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.59437		100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.66273		100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.70823		100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.21941		100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.35638		100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.53890		100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.05714		100.00000			0.00	4,000,000	1,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.77000	98.10945	7.70000	98.21802			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.40058		100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.65227		100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37500	103.25055	8.30500	103.49774		3,232,750,000.00		386,000	2,100,000.00
AIR02	On 30/04/2023	Spot Bond	8.98000	119.13827	8.86000	119.92097			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	47.66171	100.00000	47.31238			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.19500	112.01204	7.17000	112.01170		4,101,150,000.00		570,000	8,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.46687	100.00000	45.13362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.20873	100.00000	13.12122			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.86000		150.91291	2.84500	150.96215			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.15000		128.78276	4.15000	102.73295			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		101.17854		100.00000			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.97747		100.00000			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.25543		100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.26680		100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.20721		100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		99.94945		100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.62500		107.11707	8.55500	107.34445			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.19537		100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.24718		100.00000			0.00	0	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		65.21277	100.00000	64.73480			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.92901		100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.12000		112.01753	7.09500	112.00831			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		99.83733		100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.11293		100.00000			0.00	3,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	6.82000	102.56438	6.75500	102.52325			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.85360		100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.48500	103.44553	7.44000	103.43797			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.58500	106.99116	8.51500	107.17175			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.95356		100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87206	102.14388	10.86417	103.37344			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	99.81770		100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83949	100.54263	10.84464	100.86152			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87246	100.47140	10.88005	100.74439			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.81754		100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91102	100.36447	10.91553	100.69263			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.80671	99.68376	11.70995	99.95668			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.81290		100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.81290		100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.81297		100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12206	99.62734	11.11417	99.49448			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04328	100.42307	11.04001	101.94877			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83949	100.54263	10.84464	100.86152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	11.00076	100.58730	10.96981	101.14471			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18310	100.12610	10.13973	94.29064			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.82316		100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.81639		100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.81639		100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.82690		100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.84277		100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.58971	99.64559	10.60363	99.44033			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.36000	98.95877	11.29000	99.09019			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.05030		100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	96.28344	10.22500	66.60728			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	92.44366		100.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	99.87590		100.00000			0.00	100,000,000	50,000,000.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.84102		100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	99.84889	12.22500	73.78424			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.81926		100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.02500	96.55729	10.95500	61.45695			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.82499		100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.82021		100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.82021		100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.61694		100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.82728		100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.86992		100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87206	102.03995	13.86417	103.16287			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.14727	100.28277	15.09713	100.33633			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.03967	100.07330	13.98516	100.32704			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.75815		100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.75815		100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.75815		100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.74860		100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.71384	100.00000	8.66434			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.41703	100.00000	18.28205			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.76156	100.00000	16.63872			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.34665	100.00000	10.27082			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.34830	100.00000	10.27328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.50959	100.00000	12.41790				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.83935	100.00000	10.75990				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.42094	100.00000	60.07769				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.05618		100.00000				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	102.30499		100.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	102.36174		100.00000				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.51000	171.81420	1.56000	107.10007				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90000	142.14132	7.78000	96.81614				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.90000	142.41348	7.78000	98.08869				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.28500	100.07395	8.16500	101.01859				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.05619		100.00000				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.69910		100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.67602		100.00000				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	0.00000	102.11357		100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.93096		100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.32892		100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.06913		100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	57.38235	100.00000	56.96633			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	98.23881	100.00000	97.48890			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77500	99.14109	7.70500	99.35033			0.00	0	55,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.22792		100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.13803		100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.16379		100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.24963		100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.33545		100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.57534		100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.43171	100.00000	6.38457			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.94894		100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.00131		100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.02374		100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.03122		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
BG32B	On 30/10/2016	Spot Bond	0.00000	101.12092		100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.24043		100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.29132	100.00000	6.24521			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.29132	100.00000	6.24521			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.10408		100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.11305		100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.11550		100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.35500	103.79281	8.28500	103.94659			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.12283		100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.13576		100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.59609	100.00000	3.57001			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.59609	100.00000	3.57001			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.73000	107.53900	6.68500	107.52951		8,533,640,000.00	1,268,000	500,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.84374		100.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.41640		100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.97326		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
BIDC32	On 21/10/2013	Spot Bond	100.00000	75.41322	100.00000	100.00000			78,900,000,000,000.00	789,000,000	789,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.52127		100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.86871	100.00000	6.81891			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.62749		100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.52309		100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.55327		100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.60805		100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.83522		100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.21305		100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	99.88248		100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.07365		100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.13056	100.00000	11.04898			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.30500	109.07578	7.26000	109.07250			5,259,600,000.00	720,000	1,900,000.00
CBL08	On 02/11/2016	Spot Bond	9.23500	115.76809	9.16500	115.89902			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.56671		100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	102.07422		100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.93500	105.31051	8.86500	105.41425			3,931,400,000.00	440,000	7,200,000.00
CBL12	On 06/09/2018	Spot Bond	10.93500	104.84447	10.86500	105.02933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.39661		100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.18500	106.02658	11.11500	106.22054			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.96949		100.00000			0.00	5,000,000	5,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.12500	101.94672	9.05500	102.10027		12,410,000,000.00		1,360,000	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.84027		100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.62500	101.22338	11.55500	101.42703			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.00674		100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.26117		100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.89221		100.00000			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.85000	94.48826	9.76000	77.17325			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.73000	117.93128	9.61000	124.97341			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.58000	114.00279	9.46000	114.79953			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.02000	118.32541	8.90000	119.19411			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.39560		100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.48500	104.14479	11.41500	104.21390			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.92206		100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.26014		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
CGR8	On 22/07/2015	Spot Bond	0.00000	102.60166		100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.41000		100.00000			0.00	0	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	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.53169		100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.19781		100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	99.86929		100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.18465		100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.06825		100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.06449		100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.25418		100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.64050		100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.61100		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
CLN138	On 31/08/2013	Spot Bond	0.00000	100.58980		100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.07202		100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.65500	104.40301	10.63000	104.32029			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.23500	103.02453	8.21000	102.96249			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.89249		100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.09535		100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.44715		100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.44715		100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.86608		100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.46335	100.00000	20.31500			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.29725	100.00000	20.15010			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.07567		100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	65.37959	100.00000	64.90559			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	65.81391	100.00000	65.33154			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.68263		100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.15036		100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.80947	10.11000	99.72791			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.15036		100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.42396		100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.22571		100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.16970		100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	112.26449	2.76000	100.89752			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	112.24477	3.14000	108.97666			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.58109	8.25000	102.51350			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.15036		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
CLN197	On 15/06/2016	Spot Bond	0.00000	100.15036		100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.84303	3.10000	116.99247			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	111.62709	2.40000	116.77314			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.11119		100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.10484		100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.27018		100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.28811		100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.99500	103.06595	7.97000	103.07220			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.33804		100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.31784		100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.19621		100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.20673		100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.04500	103.23512	8.02000	103.24105			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.04500	103.23512	8.02000	103.24105			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		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
CLN225	On 09/12/2016	Spot Bond	8.09500	102.08398	8.07000	102.09274			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.07782		100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.08699		100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.19612		100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.19612		100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	59.80785	100.17539	59.37356			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.16251		100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.74625		100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.07919		100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.56131		100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.60065		100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.07552	9.35000	102.99749			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.07552	9.35000	102.99749			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.50756		100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.50908		100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.95129		100.00000			0.00	1,000,000	500,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.17499		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
CLN249	On 24/02/2017	Spot Bond	0.00000	100.93216		100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	99.96658		100.00000			0.00	0	4,000,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000	99.96658		100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	99.96658		100.00000			0.00	0	4,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	99.96658		100.00000			0.00	0	4,000,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000	99.96658		100.00000			0.00	0	4,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	99.96561		100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.96384		100.00000			0.00	0	5,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.96384		100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.96384		100.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.96384		100.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	99.96384		100.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	99.96357		100.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.95500	105.40708	8.88500	105.64850			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.09263		100.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.60283		100.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.09955		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
CLN267	On 16/03/2014	Spot Bond	0.00000	100.09955		100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.04938		100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.09017		100.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.87510		100.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.10613		100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.07535		100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.07482		100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.07198		100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.60471		100.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.68719		100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.62131		100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.07176		100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.10378		100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.32213		100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.05044		100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.94978		100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.07270		100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.08487		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
CLN285	On 20/06/2017	Spot Bond	0.00000	100.08487		100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.08487		100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.08487		100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.86172		100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.48073		100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	99.95759		100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.95759		100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	99.95814		100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.85327		100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.95814		100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.66947		100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.08391		100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.85331		100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.85331		100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.84602		100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.18182	100.00000	6.13701			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		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
CLN302	On 20/12/2017	Spot Bond	0.00000	100.08592		100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		100.00000			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	107.73697		100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.86934		100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.46500	95.59520	10.39000	95.64263			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.98500	97.17279	10.91000	95.02206			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.85366		100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.08877		100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.84735		100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.18244		100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.18297		100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.29615	8.80500	100.61568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.07694		100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.08086		100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.08244		100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.08856		100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.66091		100.00000			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.91623		100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.91623		100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.91623		100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	100.00000	1.56250	100.00000	1.54791		5,000,000,000,000.00	50,000,000	50,000,000.00	
CLN333	On 21/06/2014	Spot Bond	100.00000	49.17306	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.41353	100.00000	26.23662			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.41353	100.00000	26.23662			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.64677	7.01000	36.00746			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	144.84386		100.00000			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.28500	127.36673	8.16500	101.01859			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.90000	142.14132	7.78000	32.86557			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.90000	142.41348	7.78000	33.25236			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.76450		100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.62568		100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.53024		100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.53024		100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.07885		100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.07290		100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.07412		100.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.53020		100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.07853		100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.18244		100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.07068		100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.54500	109.12753	8.52000	112.51924			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72500	101.54458	8.65500	101.75279			0.00	0	920,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.76000	115.96351	9.67000	116.49915			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.99500	106.61951	7.97000	106.60821			0.00	0	910,000.00
COJ07	On 23/03/2021	Spot Bond	9.35000	110.45292	9.26000	110.88581			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.77500	97.88730	9.70000	98.26509			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.63000	99.08307	10.51000	99.86882			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.63000	91.81354	10.51000	92.57245			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.47915		100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.50850		100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.38660		100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.95060		100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.44596		100.00000			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.16250		100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.21000	96.52269	12.12000	95.25722			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.04488	100.00000	10.94176			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.91287		100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.86000	98.53232	7.79000	97.75383			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.80932		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
DRD03	On 03/07/2014	Spot Bond	0.00000	102.16540		100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.27741		100.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	102.05319		100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.99500	103.79670	6.97000	103.74232			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.79500	122.13470	6.77000	122.14331			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.01500	110.82274	7.92000	111.25539		23,001,374,865.00		2,869,791	35,185,000.00
DV23	On 27/02/2023	Spot Bond	8.44500	113.35151	8.38000	113.72769		156,453,159,405.00		18,526,129	95,124,129.00
E170	On 01/08/2020	Spot Bond	7.66500	136.82688	7.57000	137.35812			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	108.31053		100.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.58025		100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.62889		100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.66091		100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	102.34329		100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.76677	-0.30000	100.00000			0.00	0	20,200,000.00
EL28	On 02/05/2028	Spot Bond	2.04000	114.75057	2.04000	114.59690			0.00	0	15,570,000.00
EL29	On 19/11/2029	Spot Bond	2.09000	101.82969	2.07500	101.90622			0.00	0	123,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.20000	111.24281	9.11000	111.64392			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.10000	111.87148	9.01000	112.31183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.68000	103.82235	9.56000	104.55646			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31000	95.45316	10.17500	93.13753			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.62766		100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.76960		100.00000			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.49696		100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.84012	100.00000	52.45703			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.60125	100.00000	55.19814			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	88.42426	100.00000	87.80301			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	84.26784	100.00000	83.70354			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.84970	3.00000	126.67004			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95500	103.23247	10.93000	109.62769			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.28981		100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.28813		100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.59635		100.00000			0.00	0	4,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.54500	98.41267	9.47500	84.03769			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.79410		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
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.72719		100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.70573		100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.80953		100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.78211		100.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.64470		100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.67051		100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.69119		100.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.64780		100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.64961		100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.68024		100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43500	105.08089	6.41000	105.07763			1,287,000,000.00	200,000	40,100,000.00
ES18	On 20/04/2018	Spot Bond	7.30000	109.43235	7.23000	109.66278			3,024,134,500.00	414,265	202,200,000.00
ES23	On 25/01/2023	Spot Bond	7.98500	117.45072	7.91000	117.91530			72,004,609,740.00	9,017,484	246,810,000.00
ES26	On 02/04/2026	Spot Bond	8.46500	97.01443	8.34500	97.85065			206,969,250.00	24,450	48,008,000.00
ES33	On 15/09/2033	Spot Bond	9.31000	85.68197	9.46000	84.44945			6,829,209,881,760.00	733,534,896	1,039,089,896.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.57568		100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.23791		100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.35085		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
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.17836		100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.63851	100.00000	11.55412			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.32581	100.00000	11.24370			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.75530		100.00000			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.78243		100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.86915		100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.91788		100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.04500	104.70838	7.02000	104.67890		6,284,140,000.00	892,000	10,600,000.00	
FRB05	On 21/12/2018	Spot Bond	9.02500	97.83341	8.95500	98.05735		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.22150		100.00000		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.22143		100.00000		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	101.17372		100.00000		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	101.55983		100.00000		0.00	0	600,000.00	
FRBC21	On 21/12/2018	Spot Bond	10.82500	104.86658	10.75500	105.06974		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.38919		100.00000		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	74.99913	100.00000	74.40933		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.25898		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
FRBI22	On 31/01/2022	Spot Bond	1.80000	127.11678	1.70000	127.06782			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.64000	273.15411	1.69000	136.60362			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	2.59000	146.12172	2.57500	100.88609			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000	193.21111	2.54000	114.58260			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.20500	116.40960	7.18000	116.39744			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.09569	100.00000	30.89080			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.09569	100.00000	30.89080			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12600	55.22137	8.12900	55.89075			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	34.80255	9.50400	35.67259			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.55973	9.74000	34.43215			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	99.74399	100.00000	98.95027			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.53217		100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.91551		100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.12918		100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.07862		100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.88887		100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.88887		100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.52597		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
FRC108		On 24/02/2017	Spot Bond	0.00000	100.87304	100.00000			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.08963	100.00000			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.15733	100.00000			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.07573	100.00000			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.08451	100.00000			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.10222	100.00000			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	100.02069		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.02069		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.15489	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.08750	100.00000			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.10745	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.11631	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.08297	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	107.23651	100.00000			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.12865	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.08592	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.01663		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	0.00000	100.10180		100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.12171		100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.09193		100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.09823		100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.11557		100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.10713		100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.12067		100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.12813		100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.11526		100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.11162		100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.09981		100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.09791		100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.12337		100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.12182		100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.11756		100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.12358		100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.10452		100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.73302	100.09221	10.65514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.07715		100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.12948		100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.08894		100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.10116		100.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.81385		100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.09618		100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.08228		100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.08338		100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.07494		100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.08117		100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.10901		100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.30010		100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.21057		100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.30010		100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.19816		100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.07958		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
FRC162	On 14/12/2018	Spot Bond	13.22500	106.75865	13.22500	50.63098			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.07450		100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	101.25472		100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	101.25472		100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.07460		100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.11003		100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.07842		100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.29500	93.33855	3.29500	89.85824			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	100.08223		100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.08223		100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.71977		100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.70891		100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.27176		100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.29241		100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.34401		100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.08254		100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.08207		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
FRC41	On 25/10/2013	Spot Bond	0.00000	101.29637		100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.42908		100.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.06884		100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.12633		100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.04000	115.74185	2.94000	124.46841			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.08376		100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.08472		100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.02000	115.91581	2.92000	113.70246			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.48000	118.59335	0.48000	99.40355			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.04000	115.74185	2.94000	110.52102			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.46000	122.69973	1.46000	107.77163			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.53000	124.46580	1.53000	108.15865			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.28166		100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.42524	100.00000	20.27715			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.19986		100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.17384		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
FRC80	On 15/06/2016	Spot Bond	4.73000	110.33221	4.73000	110.16047			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.17708		100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.07138		100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.08315		100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.11210		100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.09890		100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.09487		100.00000			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	100.16089		100.00000			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	98.27851		100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	102.22333		100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.92217		100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.92087	100.00000	7.66467			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.67431		100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.68500	101.36276	10.64000	102.10984			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.60128		100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.49500	101.74023	7.45000	102.52774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.31442		100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.90732		100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	101.05868		100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	101.24440		100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.36089		100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.60000	139.26915	3.60000	139.06519			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.60409		100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	103.09859		100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	102.22145		100.00000			0.00	6,000,000	1,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.87741		100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.45948		100.00000			0.00	422,587,000	10,991,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.12867		100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.12659		100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.15000	261.74733	2.20000	130.89833			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.65000	272.92480	1.70000	136.48893			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.37000	257.00367	2.42000	128.52574			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.17000	123.59373	2.07000	106.40773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	101.05008		100.00000		0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.77000	123.51174	1.67000	124.29304		0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	101.30525		100.00000		0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	101.46591		100.00000		0.00	0	0.00
FRS61		On 02/08/2013	Spot Bond	0.00000	101.13789		100.00000		0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.93220		100.00000		0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00003		100.00000		0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.75000	93.41939	2.75000	93.28860		0.00	0	0.00
FRS68		On 09/11/2024	Spot Bond	100.00000	0.84783	100.00000	0.84169		0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	12.96547	104.97509	12.86732		0.00	0	0.00
FRS72		On 09/11/2024	Spot Bond	0.00000	100.83647		100.00000		0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	16.86822	101.07593	16.74476		0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	9.42083	100.44759	9.35226		0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.17438		100.00000		0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	15.37735	100.76967	15.26510		0.00	0	0.00
FRS77		On 19/07/2014	Spot Bond	0.00000	101.00282		100.00000		0.00	0	0.00
FRS78		On 08/08/2013	Spot Bond	0.00000	100.88844		100.00000		0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	102.15017		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
FRS80	On 24/10/2013	Spot Bond	0.00000	100.86088		100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.37000	102.26136	2.37000	102.12160			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.83435		100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.16663		100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	101.13589		100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.01000	106.32723	2.01000	100.48680			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.06791		100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.04000	106.00158	2.04000	100.10105			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.57060		100.00000			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.23870		100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	1.85000	340.04567	1.90000	134.18609			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.15496		100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.05000	105.40854	6.03500	105.37478			1,669,800,000.00	276,000	500,000.00
FRX15	On 14/03/2015	Spot Bond	6.37500	106.22607	6.40000	106.13029			17,352,750,000.00	2,722,000	4,922,000.00
FRX16	On 15/09/2016	Spot Bond	7.29500	104.17211	7.27000	104.18312			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.77500	104.88202	7.71500	105.03358			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.91500	112.18216	7.84500	112.40446			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.53500	103.21704	8.44000	103.61585				0.00	0	1,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.35500	92.34317	9.28000	92.06127				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.35000	110.12238	9.23000	110.93428				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.11000	98.22583	9.97500	99.21416				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.19500	80.90917	10.03000	82.12376				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.54792		100.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.52161		100.00000				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.41774		100.00000				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.93500	103.63172	8.86500	103.78210				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	100.80390		100.00000				0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	99.23408		100.00000				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	98.78085	100.00000	80.75221				0.00	148,410,000	97,760,000.00
GRA306	On 16/09/2013	Spot Bond	0.00000	98.78211	100.00000	80.75221				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.53756		100.00000				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.74036		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
GRD188	On 17/07/2013	Spot Bond		0.00000	99.66823		100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	99.45085		100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	99.36414		100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	101.21278		100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	101.58135		100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.01649		100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.04088		100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.08803		100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	2.97107	100.00000	2.95139			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.14652		100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.22771		100.00000			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	100.25461		100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.44671		100.00000			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.26541		100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.10969		100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.44254		100.00000			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.23331		100.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.95201		100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.99993		100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.19016		100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.20071		100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.95778		100.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.99019		100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.77177		100.00000			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	101.05191		100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	101.05191		100.00000			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	103.22013	100.00000	102.43219			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	101.19193		100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.22788		100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58312	101.18128	7.55858	103.75956			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	101.11003		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
HMS1C3	On 19/07/2013	Spot Bond	0.00000	101.23693		100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.29085		100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.93627	117.06290	7.91176	103.80487			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	101.18509		100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	101.31791		100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.37179		100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.38707	114.94363	8.36258	103.86950			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	101.45127		100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.42585		100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.47069		100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	101.56071		100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	101.92001		100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.29724		100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.44689		100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.50405		100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.82500	114.20151	7.73000	114.67441			15,650,000,000.00	2,000,000	31,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.42000	278.25784	1.47000	139.15636			0.00	0	76,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	1.40000	278.72743	1.45000	142.83560			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.28500	103.34100	9.13500	104.65294		4,401,090,000.00	474,000	12,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.28000	103.38269	9.13000	104.71684		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.40000	113.19949	1.40000	113.05352		287,812,000,000.00	205,580,000	701,955,000.00	
I2038	On 31/01/2038	Spot Bond	2.20000	107.53982	2.20000	107.39410		199,760,000,000.00	90,800,000	702,878,980.00	
I2050	On 31/12/2050	Spot Bond	2.33000	109.92580	2.33000	109.77569		1,080,188,000,000.00	463,600,000	326,817,610.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	92.75000		100.00000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.09500	108.07992	7.07000	108.05992		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	101.61848		100.00000		0.00	0	10,000,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.43980		100.00000		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	99.93140		100.00000		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.23476		100.00000		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.65160		100.00000		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	7.11000	103.52265	7.04500	103.51003		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.59500	107.22400	7.57000	107.22140		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.28500	109.27348	8.21500	109.48232		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	7.04000	102.58203	6.97500	102.57623		0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	101.07789		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
IBL25	On 18/08/2014	Spot Bond	0.00000	100.59921		100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.45000	109.88991	3.45000	109.72980			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.41500	105.22702	7.39000	105.23395			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.87582		100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.93235		100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.30000	127.67236	0.30000	107.61836			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.77000	127.40743	1.67000	109.69836			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	99.86873		100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.27219		100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.98500	105.01257	7.91500	105.22472			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.28842		100.00000			0.00	0	20,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.89247		100.00000			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.68465		100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.45500	98.09778	8.38500	98.33098			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.91500	95.06084	8.82000	95.43431			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.28691		100.00000			0.00	0	55,000.00
IBL49	On 02/04/2018	Spot Bond	8.08500	98.72344	8.01500	85.17401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00195	100.00000	0.00194				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.89453	5.00000	100.85369				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.89453	5.00000	100.85369				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.98392	5.00000	101.94219				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.89453	5.00000	100.85369				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.10380	4.00000	101.07116				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.76107		100.00000				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.70943		100.00000				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.83263		100.00000				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.09500	111.03792	9.07000	111.02035				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.86567		100.00000				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.86567		100.00000				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.79417		100.00000				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.47208	100.00000	7.41791				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.83010		100.00000				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.43950		100.00000				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	101.23072		100.00000				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.09500	102.11310	9.07000	102.07836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	0.00000	100.43857		100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.62460		100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.82439		100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.11490		100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.08457	100.00000	4.04378			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.06203	5.40000	99.01850			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.96051	5.40000	98.91706			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.67398	5.40000	98.71481			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.55782	100.00000	79.17570			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.81336	5.25000	99.84203			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.25000	99.71315					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.51334	5.30000	99.53749			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.30135	5.30000	99.33649			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.20028	5.40000	99.22199			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	5.35000	99.09942	5.40000	99.12014			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.77586	5.40000	98.81583			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond		0.00000	100.82827		100.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	101.90760		100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.87206	104.32049	10.86417	105.34709			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.87206	102.67434	10.86417	102.78321			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	99.99987		100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.36482		100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00020		100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.44343	6.50000	101.39027			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.08487		100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	101.52727		100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.39596		100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	22.39087	100.00000	22.22853			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	14.33015	100.00000	14.22626			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond		0.00000	101.24337		100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond		0.00000	101.24337		100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.52751		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
ING193	On 18/02/2014	Spot Bond	0.00000	100.52751		100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.63451		100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.74173		100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.96201		100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.39088		100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.41359		100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.24769		100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.24951		100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.17523		100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.08672		100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.07225		100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.12664		100.00000			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	101.06500		100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.13220		100.00000			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.39088		100.00000			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.19322		100.00000			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	100.00000	77.21559	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
ING33	On 31/10/2013	Spot Bond	0.00000	100.93289		100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.93289		100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.30357		100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.48881	100.00000	60.05027			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	102.04839		100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.72569		100.00000			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.41606		100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.25600		100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.28461		100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.30372		100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.10500	103.94658	8.08000	103.96071			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.95500	103.64280	6.91000	103.61886			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.44180		100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.53500	106.68364	8.46500	106.86431			0.00	0	12,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	101.45689		100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.64153		100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00026		100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.27500	104.15275	8.25000	109.40126			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.38339		100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.38582		100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.86000	117.31826	2.76000	100.99334			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	3.77000	126.85606	3.75500	94.46389			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.40696		100.00000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.83930		100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.55029		100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.54257		100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.25145		100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.94044		100.00000			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	101.04781		100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.40000	92.35942	3.40000	91.42687			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.40000	96.83150	3.40000	91.35065			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.28410		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
IV03E	On 18/11/2013	Spot Bond	0.00000	100.53222		100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.20686		100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.52500	110.05289	11.45500	110.22118			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.33759		100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	126.85606	3.75500	93.46139			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
IWA325	On 20/06/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188			0.00	0	0.00
IWA326	On 27/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.91377			0.00	0	0.00
IWA327	On 04/07/2013	Spot Bond	5.25000	99.78471	5.25000	99.81336			0.00	0	0.00
IWA330	On 25/07/2013	Spot Bond	5.25000	99.48486	5.30000	99.50873			0.00	0	0.00
IWA331	On 01/08/2013	Spot Bond	5.35000	99.37367	5.30000	99.40818			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond	5.35000	99.27246	5.30000	99.30784			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond	5.35000	99.17144	5.40000	99.19287			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond	5.35000	99.07064	5.40000	99.09108			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond	5.35000	98.97003	5.40000	98.98949			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond	5.45000	98.84875	5.40000	98.88812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	5.45000	98.74673	5.40000	98.78695			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	99.79804		100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.82179		100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.02725		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
IVC005	On 27/07/2015	Spot Bond	0.00000	101.03503		100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.96625		100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.39728		100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.10728		100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.89472		100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.85678		100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.71573		100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.61998		100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.58462		100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.64483		100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.43145		100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.82808		100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.88627		100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	87.82816	100.00000	87.20379			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.73634	100.00000	58.30584			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.53395	100.00000	55.13133			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	55.20448	100.00000	54.68903			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.05083		100.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.35099	100.00000	9.28320			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.31405	100.00000	30.09187			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.30358		100.00000			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.32834	100.00000	9.26071			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.37605		100.00000			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.57826	100.00000	37.22739			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.44136		100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.22422		100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.28000	145.35382	8.16000	146.56721			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.47370		100.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.55821		100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63500	99.46046	8.56500	99.62610		11,156,420,000.00		1,292,000	1,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.68500	97.67629	8.61500	66.79614			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.68443	8.00000	100.62007			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.30391		100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.34500	98.95697	11.32000	98.91980			0.00	0	9,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.33326		100.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.82797		100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	101.15626		100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.74922		100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.55644		100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.30267		100.00000			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	98.88954		100.00000			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.32274		100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.83029		100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.31868		100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.18122		100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.24126		100.00000			0.00	10,000,000	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.15550		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
MBF031	On 06/12/2013	Spot Bond	0.00000	100.27043		100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	99.94233		100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.13655		100.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	101.09573		100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.79496	100.00000	62.33471			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.79548	100.00000	59.36196			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.29243	100.00000	64.81387			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.98212	100.00000	33.73575			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.32474	100.00000	29.11213			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.63171	100.00000	10.71141			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.07350	100.00000	26.15089			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	78.15846	100.00000	100.00000		62,600,000,000,000.00	626,000,000	388,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.37500	104.67016	8.30500	104.92382			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.21692		100.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.18447		100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.20066		100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.36732		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
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.37789		100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.43067		100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.13134		100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.29176		100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.77000	104.19302	7.70000	104.33106			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44500	108.27121	8.37500	108.50966			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.17500	109.56130	9.08500	110.02341			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.24500	104.39774	6.20000	104.40980		4,896,080,000.00		784,000	11,992,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.06282		100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.06552		100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26500	104.73806	9.17000	105.12061			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24500	104.85155	7.22000	104.84236			0.00	0	24,500,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.44571		100.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.69500	100.86002	8.62500	101.02000			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.42619					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.39500	100.84285	8.32500	101.00662		6,245,880,000.00		744,000	4,100,000.00
MTN02	On 13/07/2014	Spot Bond	6.72500	108.01710	6.68000	108.00450			0.00	0	1,900,000.00

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	7.29500	108.05210	7.27000	108.03622			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.34000	110.57351	8.27000	110.74495		4,470,240,000.00		536,000	1,100,000.00
MTN05	On 28/10/2013	Spot Bond	6.42000	101.64727	6.35500	101.61765			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.78844		100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.54866		100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.45164	100.00000	6.40486			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17092	100.00000	0.16968			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.75492	100.00000	6.70595			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.83764	100.00000	6.78806			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.28329	100.89771	6.23737			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.36700	100.61875	6.32058			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	100.66070		100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.66736		100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.68403		100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.69525		100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.70747		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
N4A411	On 14/08/2020	Spot Bond	0.00000	100.71856		100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.72396		100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.79091		100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.86871		100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17092	100.00000	0.16968			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17092	100.00000	0.16968			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.62500	98.47556	8.55000	98.87888			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.46217		100.00000			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.36985		100.00000			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.74567		100.00000			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.44801		100.00000			0.00	0	500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.97450		100.00000			0.00	0	32,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.49422		100.00000			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.29500	109.44896	7.27000	109.43795		13,335,260,000.00	1,828,000	2,200,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.52683		100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.62500	116.36350	8.55500	116.64303			0.00	0	1,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.45500	32.36331	10.33500	32.73842			0.00	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	7.34500	105.63600	7.32000	105.61676			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.24585		100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.31766		100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.90000	103.15089	6.83500	103.14169			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.39994		100.00000			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.54500	106.77252	7.52000	106.77103			0.00	0	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00004		100.00000			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	100.54698		100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.92213		100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.51443		100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.37623		100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.40084		100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.57227		100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.37799		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
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	101.11663		100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.22279		100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.05003		100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.42792		100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.59270		100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.42670		100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.60206		100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.35211		100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.84461		100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.76931		100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.06898		100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.06468		100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.44688		100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.06204		100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.06558		100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.06552		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
NED11	On 17/09/2015	Spot Bond	8.04500	107.81372	8.02000	107.79643			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.50500	103.54570	5.46000	103.51095			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.50500	104.77271	6.46000	104.74506		3,955,040,000.00	608,000	600,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	101.18609		100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.78500	114.18320	11.71500	114.37444			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.47039		100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.46992		100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.66000	159.83444	1.71000	159.36322			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.31500	109.34428	8.22000	109.79084			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.19328		100.00000			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.17335		100.00000			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.17335		100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.94500	108.54761	8.85000	108.76376			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.57783		100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.00552		100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.54751		100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.54206		100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.56447		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
NQ1B10	On 22/05/2020	Spot Bond	9.14500	109.96031	9.05000	108.73140			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.58689		100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.56452		100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.57789		100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.34500	108.48749	9.25000	108.69947			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.62266		100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.59584		100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.58683		100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.75630		100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.70194		100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.60471		100.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.52500	134.74773	3.52500	134.55103			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.54500	105.49427	6.52000	105.46015			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.11500	118.67366	8.04500	118.93359			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.43000	126.18146	8.34000	126.76519			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.55500	171.07349	1.60500	170.15462			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.96000	128.01486	8.84000	129.12122			0.00	0	3,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	0.00000	101.22474		100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.19187		100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.34585		100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.97887		100.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.92618		100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.87450		100.00000			0.00	0	128,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00013		100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.56794		100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.73277		100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.36776	100.00000	16.24909			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.92020	100.00000	21.75954			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.97122	100.00000	21.81018			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.00182	100.00000	21.84057			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.73650	100.00000	22.56985			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.55280	100.00000	23.38017			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.65468	100.00000	28.44466			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.32500	106.96503	6.30000	106.96623			0.00	0	5,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.28210	100.00000	6.23656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	95.49000		100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.68430	100.00000	33.43741			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.06075	100.00000	8.99506			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	101.05021		100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.17673		100.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	91.30178	100.00000	90.65880			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.65527		100.00000			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.46553		100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	99.93348		100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.70156		100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.09796		100.00000			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.09620	100.00000				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.27277		100.00000			0.00	5,400,000	1,500,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.10805		100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.10194		100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.09827	100.00000				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.10627		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
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.11421		100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.10674		100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.10211	100.00000				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.12102		100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.11232		100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.10658	100.00000				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.50597		100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.55432		100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.57607		100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.62440		100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.83209		100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.88036		100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.71170		100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.09120		100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.09500	112.29871	6.07000	112.27496			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.12500	92.87292	6.08000	92.87728			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000	38.91405	7.58000	39.45592			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.09500	118.87622	6.24000	118.49067		120,519,747,778,780.00	773,543,524	6,312,951,624.00	
R158	On 15/09/2015	Spot Bond	6.09500	112.29871	6.07000	118.87462		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	5.99500	87.68137	5.97000	87.68669		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.09500	125.07045	6.07000	125.09121		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	5.92500	82.83353	5.90000	82.85915		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	5.45500	104.40706	5.41000	104.36577		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.88000	121.61346	8.01000	120.31894		151,429,163,883,600.00	216,898,970	5,088,986,500.00	
R187P	On 21/12/2026	Spot Bond	7.62000	36.45928	7.50000	37.01018		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	7.54000	34.21218	7.42000	34.76975		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.15000	284.67793	1.20000	283.11526		14,324,400,000.00	12,456,000	228,847,460.00	
R201	On 21/12/2014	Spot Bond	5.75500	104.29434	5.88500	104.05647		5,535,592,535,660.00	961,875,332	778,667,000.00	
R202	On 07/12/2033	Spot Bond	2.05000	208.12587	2.05000	207.84680		3,826,822,211,100.00	866,742,542	1,507,815,448.00	
R203	On 28/02/2023	Spot Bond	7.57500	103.61192	7.72500	102.53073		24,686,660,261,325.00	258,965,051	4,148,250,400.00	
R203	On 15/09/2017	Spot Bond	6.83500	107.36524	6.95500	106.85904		13,489,196,786,575.00	973,547,445	6,873,071,000.00	
R204	On 21/12/2018	Spot Bond	7.02500	104.44435	7.14500	103.83296		19,163,246,960,400.00	727,864,336	6,539,352,904.00	
R2048	On 28/02/2048	Spot Bond	8.89000	101.23823	8.73000	102.88191		40,534,470,246,620.00	559,557,958	2,136,934,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	66.40134	100.00000	65.91465		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.62000	104.32832	5.73000	104.21927		5,781,294,000,000.00	028,700,000	2,484,250,000.00	
R207	On 15/01/2020	Spot Bond	7.26500	103.12059	7.40000	102.36759		25,929,162,220,595.00	569,051,923	4,828,105,010.00	
R208	On 31/03/2021	Spot Bond	7.35000	98.04893	7.49500	97.16620		58,641,904,116,600.00	978,490,356	0,403,685,235.00	
R209	On 31/03/2036	Spot Bond	8.71000	77.24575	8.84000	76.17014		76,738,357,365,800.00	810,373,980	9,170,263,000.00	
R210	On 31/03/2028	Spot Bond	1.87000	159.55603	1.87000	159.34442		273,423,920,000.00	146,216,000	515,108,000.00	
R211	On 31/01/2017	Spot Bond	0.40000	130.78784	-0.40000	117.13211		(38,640,000,000.00)	96,600,000	200,125,000.00	
R212	On 31/01/2022	Spot Bond	1.20000	133.07661	1.20000	132.90720		1,139,907,518,400.00	949,922,932	1,219,949,929.00	
R213	On 28/02/2031	Spot Bond	8.51000	88.50981	8.64000	87.40029		20,746,503,606,160.00	437,897,016	5,465,448,000.00	
R214	On 28/02/2041	Spot Bond	8.77000	78.55354	8.60500	79.88980		16,937,315,479,420.00	931,278,846	7,782,310,000.00	
R224C	On 15/09/2013	Spot Bond	5.51500	98.76144	5.47000	98.72758		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.61500	96.06186	5.57000	96.04934		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.72500	93.31616	5.68000	93.32359		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.15500	90.06796	6.13000	90.06132		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.99500	87.68137	5.97000	87.68669		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.91500	85.31005	5.89000	85.32614		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.92500	82.83353	5.90000	82.85915		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.65500	94.64768	5.65500	94.64767		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.79000	97.22392	5.74500	97.20017		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	5.81000	94.47805	5.76500	94.47502			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.76000	91.87752	5.71500	91.89505			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.06500	88.78012	6.04000	88.77973			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.93500	86.43853	5.91000	86.44956			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.91500	83.99619	5.89000	84.01725			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.97500	81.41754	5.95000	81.44743			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.81000	76.54310	6.74000	76.70857			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.86000	73.86205	6.79000	74.04644			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.03000	70.82932	6.96000	71.02902			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.01000	68.49686	6.94000	68.71334			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.99000	66.25401	6.92000	66.48602			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.98000	64.05680	6.91000	64.30292			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.22500	60.88110	7.13000	61.23756			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.20500	58.84349	7.11000	59.21530			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.27000	56.51334	7.18000	56.87412			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.24000	54.66536	7.15000	55.03842			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.21000	52.89313	7.12000	53.27743			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.18000	51.19320	7.09000	51.58774			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.14000	49.61011	7.05000	50.01442			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.10000	48.09459	7.01000	48.50786			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.82000	43.03398	7.70000	43.55690			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.78000	41.59830	7.66000	42.12834			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.74000	40.22603	7.62000	40.76237			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.70000	38.91405	7.58000	39.45592			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.66000	37.65940	7.54000	38.20611			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.62000	36.45928	7.50000	37.01018			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.58000	35.31104	7.46000	35.86554			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.54000	34.21218	7.42000	34.76975			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.16242		100.00000			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.37625		100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.69490		100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.60026		100.00000			0.00	69,416,000	19,900,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.74832		100.00000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.84831	100.00000	11.76242			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.61512	100.00000	2.59595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.32043		100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.24486		100.00000			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.27574		100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.31804		100.00000			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.25733		100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.57552		100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.23684		100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00011		100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.57545	100.00000	84.99463			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.26310		100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.22847		100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.63210		100.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.29541		100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.45000		100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.91886		100.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	101.11293		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
RES21	On 15/08/2013	Spot Bond	0.00000	100.58575		100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.37759		100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.77650		100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.79633		100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.69280		100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.50848		100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.50848		100.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.39774		100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.64696		100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.24345		100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.52012		100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.91960		100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.90953		100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.36482		100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	101.27532		100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.34837	12.35000	107.24181			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.30151		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
RP020	On 12/02/2020	Spot Bond	0.00000	101.68602		100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.86327	100.00000	12.77002			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.86327	100.00000	12.77002			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.28016		100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.51377		100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.06442	100.00000	54.66520			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.62278		100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.21446	5.25000	102.17057			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.97936	100.00000	0.97233			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.65634	100.00000	6.60755			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.81579	100.00000	9.74462			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.07959	100.00000	10.80827			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.47016		100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.26754		100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.71000	108.76180	8.62000	109.21386			0.00	0	3,600,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.53100		100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.39500	111.07177	7.37000	111.08519			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.62167		100.00000			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.88500	103.38723	8.81500	103.57097			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.21264		100.00000			0.00	2,000,000	2,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.11958		100.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	101.09394		100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.25120		100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.22653		100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39500	104.72414	7.37000	104.70743			0.00	0	13,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.62500	100.83130	8.55500	101.03131			0.00	0	5,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.20000	132.46953	1.20000	132.30104		984,000,000.00		820,000	920,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	165.35434	-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.55500	115.64614	7.53000	115.63075			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.41500	115.95071	7.39000	115.93661			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.34500	116.10341	7.32000	116.08995			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23500	102.29628	8.16500	102.47563			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49000	115.78742	7.46500	115.77262			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.45500	115.86358	7.43000	115.84911			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.10726		100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.26368		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
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00003		100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.83624		100.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	99.81944		100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.07439	100.00000	90.41284			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88500	105.85387	7.81500	106.04204			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.81525		100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.60943		100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.99985		100.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.73800	100.00000	1.72644			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	99.99991		100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.00000	106.65372	8.91000	107.10561			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.53000	104.88586	9.41000	105.71619			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.80385		100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.07199		100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.55468		100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.57144		100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.51500	102.35772	8.44500	102.61260			0.00	0	2,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	8.58000	97.72398	8.46000	98.57078			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.05000	98.28855	8.96000	98.73246			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.27500	116.40462	7.25000	116.40757			0.00	0	100,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.47008	0.70000	124.76566			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.68000	272.23823	1.73000	136.14552			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.30000	127.67236	0.30000	108.86794			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	105.87000		100.00000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.61889	100.00000	5.57815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		151.83253			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.87000	125.19984	0.87000	111.47121			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.44343	6.50000	101.39027			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.09282		100.00000			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	99.93420		100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.92875		100.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.10873		100.00000			0.00	40,000,000	20,500,000.00
SHS05	On 29/06/2017	Spot Bond	8.93500	99.26981	8.86500	99.42995			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.98086		100.00000			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.38687		100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	100.00000	16.02007	100.00000	100.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.54500	103.80211	6.50000	103.75378			0.00	0	500,000.00
SLI2	On 15/08/2016	Spot Bond	7.39500	109.61333	7.37000	109.61929			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.75500	99.94451	6.71000	109.21953		24,791,444,440.00		3,670,088	917,522.00
SNT01	On 15/09/2017	Spot Bond	8.28500	102.12086	8.21500	102.29939			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.75726		100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.60921		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
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.79465		100.00000			0.00	4,000,000	1,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.61388		100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13500	103.81889	8.06500	103.93948			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.54460		100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.20554		100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.25648		100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.03000	96.64260	8.94000	97.01117			0.00	0	38,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.40935		100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.96193		100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.15750		100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.95800	89.37939	8.86800	89.77447			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.02000	89.06495	8.93000	89.45777			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.00000	102.50923	6.95500	102.51555			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.52500	96.89122	8.43000	97.27730			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.11501		100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.01500	103.07266	7.94500	103.25563			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.99500	116.87094	6.97000	116.86074			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.15000	104.81715	2.15000	104.27787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	7.97500	100.17377	7.90500	100.40910			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	99.17872		100.00000			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	99.17991		100.00000			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	99.07695		100.00000			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	99.04752		100.00000			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	98.88583		100.00000			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	98.75854	100.00000	80.57395			0.00	347,000,000	347,000,000.00
SY1007	On 24/07/2013	Spot Bond	0.00000	99.56708	100.00000	91.70854			0.00	209,000,000	116,000,000.00
SYN911	On 19/07/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN986	On 19/06/2013	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
SYN988	On 30/07/2013	Spot Bond	0.00000	99.47412		100.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.68317		100.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.92079		100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.53927		100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.49536		100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.39274		100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.27983		100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.26581		100.00000			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.23657		100.00000			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.24977		100.00000			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	99.19073		100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.65500	114.99512	6.63000	114.98954			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.44000	106.29550	8.32000	107.16217			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	53.22784	100.00000	52.87133			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	42.45985	100.00000	42.14864			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.18104	100.00000	15.07097			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.83000	102.94817	6.76500	102.93893			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.10066		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
TFS111	On 29/07/2013	Spot Bond	0.00000	99.50635		100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.87121		100.00000			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.39244		100.00000			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.14334		100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.92056		100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.34500	107.21092	7.32000	107.21672			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.29591		100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.60863		100.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.65399		100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.18242		100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.21881		100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.38719	7.83000	103.32141			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.16240		100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.20790		100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.03624		100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.16240		100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.20790		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
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.06992	7.16000	75.07823			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.29704		100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.28976		100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.46424		100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.44063		100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.15276		100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.07140		100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.21946		100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.81062	101.06155	6.76023			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.15512		100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.41454		100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.31885		100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.39157		100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.15999		100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.16647		100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.19205		100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.21033		100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.19205		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
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.21033		100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.21946		100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.18109		100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.21033		100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.31081		100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.31081		100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.31081		100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.45689		100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.49340		100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.44776		100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.17695		100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.22246		100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.20426		100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	99.99758		100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.04500	108.29194	8.02000	108.26616			0.00	0	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.44000	94.57479	7.34500	95.00806			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.77500	106.41226	7.70500	106.61165		77,750,000,000.00	10,000,000	991,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	8.33000	114.41000	8.24000	114.85304			87,148,460.00	10,462	283,245,000.00
TN23	On 06/11/2023	Spot Bond	8.59000	116.38557	8.51500	116.86666			89,868,580.00	10,462	115,371,000.00
TN25	On 19/08/2025	Spot Bond	8.87000	107.88757	8.75000	108.72603			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.93500	100.69445	8.81500	101.58912		71,480,000,000.00		8,000,000	5,975,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.93223		100.00000			0.00	60,000,000	30,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.70102		100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.71718		100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.73786		100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.73995		100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.84178		100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.05280		100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.33654		100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.39127		100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.42408		100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417	10.00000	99.75134			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829	9.75000	99.75753			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84119	100.00000	9.76273			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	0.00000	99.99722		100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.35610		100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.64908		100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.33488		100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.63543		100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	98.15536		100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.54477		100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.97405		100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.33738		100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	95.03854		100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	101.16712		100.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	101.10877		100.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	101.07959		100.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	101.02123		100.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	101.00664		100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.97747		100.00000			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.92256		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
TWC012	On 22/07/2013	Spot Bond	0.00000	100.96649		100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.68568		100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.59815		100.00000			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.56897		100.00000			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.49603		100.00000			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.47258		100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	99.67947	100.00000	98.89044			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	101.12432		100.00000			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.69363		100.00000			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.98114		100.00000			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.60040		100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.75000	114.03870	8.66000	114.49176			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.88657		100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.33580		100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.71850		100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.17500	106.27680	9.10500	106.44518			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	90.88908	100.00000	90.23205			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	90.55000	100.00000	89.92552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond		100.00000	91.02306	100.00000	90.36506			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	99.93952		100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	99.94080		100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.83030		100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.86081		100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.86216		100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	99.93305		100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	99.93096		100.00000			0.00	0	1,000,000.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.39553		100.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	135.77000		100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.45500	116.75352	6.43000	116.76560			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond		0.09000	250.34063	-0.09000	195.31057			0.00	0	30,130,000.00
WSP1	On 28/05/2015	Spot Bond		6.49500	105.12006	6.47000	105.11142			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34000	106.22544	7.27000	106.40701			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.58000	107.32961	7.51000	107.60849			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.89000	106.48675	7.79500	106.93956			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.89000	107.09968	7.80000	107.57874			0.00	0	14,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	5.73000	98.94377	5.68500	98.90625			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.79000	97.53983	5.74500	97.51356			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.04500	88.68353	6.02000	88.68334			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.78000	95.71958	5.73500	95.70736			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.79000	94.36275	5.74500	94.36042			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97500	87.23449	5.95000	87.24169			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.77000	92.17690	5.72500	92.19222			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04500	88.66894	6.02000	88.66881			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.97000	65.09495	6.90000	65.33536			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.96486	100.00000	10.90257			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04415	100.00000	0.04390			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.96486	100.00000	10.90257			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.37940	100.00000	29.21250			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.05659	100.00000	29.88585			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.17725	100.00000	28.01718			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.17725	100.00000	28.01718			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.71812	100.00000	26.56634			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.71812	100.00000	26.56634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000		25.28648	100.00000	25.14283			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		25.28648	100.00000	25.14283			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		23.79561	100.00000	23.66043			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		23.79561	100.00000	23.66043			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		22.43519	100.00000	22.30774			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		22.43519	100.00000	22.30774			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		21.11243	100.00000	20.99249			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		21.11243	100.00000	20.99249			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		19.98116	100.00000	19.86765			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		18.91051	100.00000	18.80308			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		14.14224	100.00000	14.06190			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		13.35906	100.00000	13.28317			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		12.57142	100.00000	12.50000			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		12.57142	100.00000	12.50000			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		11.89780	100.00000	11.83021			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		11.23892	100.00000	11.17507			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		10.57628	100.00000	10.51620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								740,887,233,662,035.00	,315,693,238	104 676 932	647.00
<b>Grand Total:</b>								<b>10,888,371,717,654.00</b>	<b>115,731,781</b>	<b>04 678 962</b>	<b>048.00</b>