



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00420	10.00420	10.09590	10.09590		22.87	1,985,513,565.60	198,468	282,157.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,304.20380	1.30420	1,395.90000	1.39590	1,304.204	48.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.00380	0.00000	0.00000	0.00000	0.004	48.44	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,244.20400	1.24420	1,335.90000	1.33590	1,244.204	46.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00400	0.00000	0.00000	0.00000	0.004	46.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,364.20360	1.36420	1,455.90000	1.45590	1,364.204	50.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.00360	0.00000	0.00000	0.00000	0.004	50.55	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,324.20370	1.32420	1,415.90000	1.41590	1,324.204	49.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.00370	0.00000	0.00000	0.00000	0.004	49.14	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,004.20520	1.00421	1,095.90050	1.09590	1,004.205	37.92	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.00520	0.00001	0.00050	0.00000	0.005	37.92	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,264.20390	1.26420	1,355.90000	1.35590	1,264.204	47.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00390	0.00000	0.00000	0.00000	0.004	47.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,254.20400	1.25420	1,345.90000	1.34590	1,254.204	46.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00400	0.00000	0.00000	0.00000	0.004	46.69	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	904.21260	0.90421	995.90450	0.99590	904.213	36.14	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.01260	0.00001	0.00450	0.00000	0.013	36.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,204.20420	1.20420	1,295.90000	1.29590	1,204.204	44.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.00420	0.00000	0.00000	0.00000	0.004	44.93	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,154.20440	1.15420	1,245.90000	1.24590	1,154.204	43.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.00440	0.00000	0.00000	0.00000	0.004	43.18	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	804.23160	0.80423	895.92100	0.89592	804.232	34.36	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.03160	0.00003	0.02100	0.00002	0.032	34.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	974.20670	0.97421	1,065.90100	1.06590	974.207	37.39	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.00670	0.00001	0.00100	0.00000	0.007	37.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	964.20740	0.96421	1,055.90120	1.05590	964.207	37.21	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.00740	0.00001	0.00120	0.00000	0.007	37.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	704.28060	0.70428	795.96010	0.79596	704.281	32.57	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.08060	0.00008	0.06010	0.00006	0.081	32.57	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	854.21990	0.85422	945.91240	0.94591	854.220	35.25	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.01990	0.00002	0.01240	0.00001	0.020	35.25	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	824.22630	0.82423	915.91700	0.91592	824.226	34.71	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.02630	0.00003	0.01700	0.00002	0.026	34.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	504.75490	0.50475	596.36580	0.59637	504.755	29.01	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	0.55490	0.00055	0.46580	0.00047	0.555	29.01	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	754.25030	0.75425	845.93560	0.84594	754.250	33.46	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.05030	0.00005	0.03560	0.00004	0.050	33.46	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	724.26670	0.72427	815.94880	0.81595	724.267	32.93	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.06670	0.00007	0.04880	0.00005	0.067	32.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	142.35240	0.14235	225.78090	0.22578	142.352	24.22	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	28.15240	0.02815	19.88090	0.01988	28.152	24.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	654.32980	0.65433	746.00100	0.74600	654.330	31.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	0.12980	0.00013	0.10100	0.00010	0.130	31.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	604.40990	0.60441	696.06900	0.69607	604.410	30.79	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	0.20990	0.00021	0.16900	0.00017	0.210	30.79	0.00	0	22,500.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.08920	0.00009	0.30060	0.00030	0.089	35.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	845.88920	0.84589	754.40060	0.75440	845.889	35.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	309.01530	0.30902	399.32570	0.39933	309.015	26.55	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	4.81530	0.00482	3.42570	0.00343	4.815	26.55	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	174.19610	0.17420	260.11040	0.26011	174.196	24.71	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	19.99610	0.02000	14.21040	0.01421	19.996	24.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.00830	0.00001	0.00270	0.00000	0.008	50.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,495.80830	1.49581	1,404.10270	1.40410	1,495.808	50.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	69.67180	0.06967	141.39010	0.14139	69.672	22.87	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	65.47180	0.06547	45.49010	0.04549	65.472	22.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	9.55700	0.00956	30.78390	0.03078	9.557	25.95	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	255.35700	0.25536	184.88390	0.18488	255.357	25.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.00350	0.00000	0.00020	0.00000	0.004	61.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1,995.80350	1.99580	1,904.10020	1.90410	1,995.804	61.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.03970	0.00004	0.08700	0.00009	0.040	38.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	995.83970	0.99584	904.18700	0.90419	995.840	38.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.01620	0.00002	0.01290	0.00001	0.016	44.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,245.81620	1.24582	1,154.11290	1.15411	1,245.816	44.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,804.20000	2.80420	2,895.90000	2.89590	2,804.200	34.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	34.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,504.20310	1.50420	1,595.90000	1.59590	1,504.203	55.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00310	0.00000	0.00000	0.00000	0.003	55.45	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,404.20340	1.40420	1,495.90000	1.49590	1,404.203	51.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.00340	0.00000	0.00000	0.00000	0.003	51.95	0.00	0	11,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.14150	10.14150	10.23920	10.23920		18.08	1,652,821,104.00	162,976	566,923.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,407.29160	1.40729	1,502.54760	1.50255	1,407.292	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	15.79160	0.01579	13.34760	0.01335	15.792	17.11	41,531.91	2,630	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,359.39590	1.35940	1,454.43020	1.45443	1,359.396	16.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	17.89590	0.01790	15.23020	0.01523	17.896	16.99	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,311.75080	1.31175	1,406.54520	1.40655	1,311.751	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	20.25080	0.02025	17.34520	0.01735	20.251	16.88	44,410.00	2,193	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,170.58380	1.17058	1,264.53740	1.26454	1,170.584	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	29.08380	0.02908	25.33740	0.02534	29.084	16.52	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	989.29300	0.98929	1,080.11700	1.08012	989.293	16.22	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	47.79300	0.04779	40.91700	0.04092	47.793	16.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	904.82950	0.90483	990.62190	0.99062	904.829	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	63.32950	0.06333	51.42190	0.05142	63.329	16.32	2,548,569.07	40,243	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	863.87060	0.86387	948.36880	0.94837	863.871	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	72.37060	0.07237	59.16880	0.05917	72.371	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	823.82260	0.82382	906.96770	0.90697	823.823	16.42	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	82.32260	0.08232	67.76770	0.06777	82.323	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	746.62090	0.74662	826.85240	0.82685	746.621	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	105.12090	0.10512	87.65240	0.08765	105.121	16.52	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	709.54220	0.70954	788.21810	0.78822	709.542	16.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	118.04220	0.11804	99.01810	0.09902	118.042	16.57	4,733,492.22	40,100	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	645.48830	0.64549	721.21150	0.72121	645.488	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	143.98830	0.14399	122.01150	0.12201	143.988	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	638.60120	0.63860	713.97380	0.71397	638.601	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	147.10120	0.14710	124.77380	0.12477	147.101	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	632.05990	0.63206	706.77840	0.70678	632.060	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	150.55990	0.15056	127.57840	0.12758	150.560	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	606.38430	0.60638	678.42630	0.67843	606.384	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	164.88430	0.16488	139.22630	0.13923	164.884	16.82	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	575.40730	0.57541	643.96050	0.64396	575.407	16.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	183.90730	0.18391	154.76050	0.15476	183.907	16.96	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	545.66520	0.54567	610.60050	0.61060	545.665	17.10	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	204.16520		0.20417	171.40050	0.17140	204.165	17.10		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	517.15310		0.51715	578.36090	0.57836	517.153	17.24		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	225.65310		0.22565	189.16090	0.18916	225.653	17.24		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	489.86140		0.48986	548.88930	0.54889	489.861	17.38		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	248.36140		0.24836	209.68930	0.20969	248.361	17.38		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	438.86110		0.43886	493.59330	0.49359	438.861	17.66		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	297.36110		0.29736	254.39330	0.25439	297.361	17.66		0.00	0	16,068.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	410.49850		0.41050	462.70460	0.46270	410.498	17.83		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	328.99850		0.32900	283.50460	0.28350	328.998	17.83		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	383.75730		0.38376	0.00000	0.00000	383.757	18.00	767,514.60	2,000	2,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	362.25730		0.36226	0.00000	0.00000	362.257	18.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	351.03900		0.35104	397.06450	0.39706	351.039	18.25		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	409.53900		0.40954	357.86450	0.35786	409.539	18.25		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	314.22840		0.31423	355.41770	0.35542	314.228	18.58		0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	472.72840		0.47273	416.21770	0.41622	472.728	18.58		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	307.33540		0.30734	347.58690	0.34759	307.335	18.64		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	485.83540		0.48584	428.38690	0.42839	485.835	18.64		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	281.23590		0.28124	318.19520	0.31820	281.236	18.91		0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	539.73590		0.53974	478.99520	0.47900	539.736	18.91		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	251.74500		0.25174	285.09510	0.28510	251.745	19.24		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	610.24500		0.61025	545.89510	0.54590	610.245	19.24		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	225.43770		0.22544	0.00000	0.00000	225.438	19.57		0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	683.93770		0.68394	0.00000	0.00000	683.938	19.57		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	213.38120		0.21338	0.00000	0.00000	213.381	19.74	1,066,906.00	5,000	5,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	721.88120		0.72188	0.00000	0.00000	721.881	19.74		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	191.69420		0.19169	216.82710	0.21683	191.694	20.09	1,749,976.35	9,129	19,088.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	800.19420		0.80019	727.62710	0.72763	800.194	20.09		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	181.77530		0.18178	205.35510	0.20536	181.775	20.27		0.00	0	50,957.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	840.27530		0.84028	766.15510	0.76616	840.275	20.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	147.49380		0.14749	166.07410	0.16607	147.494	20.97	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,005.99380		1.00599	926.87410	0.92687	1,005.994	20.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	109.12650		0.10913	122.21300	0.12221	109.126	22.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,267.62650		1.26763	1,183.01300	1.18301	1,267.626	22.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	82.12050		0.08212	91.28220	0.09128	82.120	23.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,540.62050		1.54062	1,452.08220	1.45208	1,540.620	23.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,455.41430		1.45541	1,550.87620	1.55088	1,455.414	17.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	13.91430		0.01391	11.67620	0.01168	13.914	17.23	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	62.97270		0.06297	69.35350	0.06935	62.973	24.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,821.47270		1.82147	1,730.15350	1.73015	1,821.473	24.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	48.33720		0.04834	51.52290	0.05152	48.337	25.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,156.83720		2.15684	2,062.32290	2.06232	2,156.837	25.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,842.10150		2.84210	2,939.84990	2.93985	2,842.102	22.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.60150		0.00060	0.64990	0.00065	0.601	22.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,649.76550		1.64977	1,745.90980	1.74591	1,649.765	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	8.26550		0.00827	6.70980	0.00671	8.265	17.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.27130		10.27130	10.37280	10.37280		17.94	74,918,862.20	7,294	67,089.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,434.86570		1.43487	1,530.96620	1.53097	1,434.866	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	63.56570		0.06357	58.16620	0.05817	63.566	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,409.94910		1.40995	1,505.87370	1.50587	1,409.949	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	66.54910		0.06655	60.97370	0.06097	66.549	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,365.59490		1.36559	1,461.18950	1.46119	1,365.595	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	72.19490		0.07219	66.28950	0.06629	72.195	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,346.11590		1.34612	1,441.56080	1.44156	1,346.116	16.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	74.81590		0.07482	68.76080	0.06876	74.816	16.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,321.63920		1.32164	1,416.88830	1.41689	1,321.639	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	78.23920		0.07824	71.98830	0.07199	78.239	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,173.70190		1.17370	1,267.60060	1.26760	1,173.702	16.29		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	102.40190		0.10240	94.80060	0.09480	102.402	16.29		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	908.82430		0.90882	989.65570	0.98966	908.824	16.45		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	187.52430		0.18752	166.85570	0.16686	187.524	16.45		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	874.44290		0.87444	0.00000	0.00000	874.443	16.49		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	203.14290		0.20314	0.00000	0.00000	203.143	16.49	8,938,287.60		44,000	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	814.65430		0.81465	891.89520	0.89190	814.654	16.56		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	233.35430		0.23335	209.09520	0.20910	233.354	16.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	808.17940		0.80818	885.15320	0.88515	808.179	16.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	236.87940		0.23688	212.35320	0.21235	236.879	16.56		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	747.77160		0.74777	819.56880	0.81957	747.772	16.74		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	276.47160		0.27647	246.76880	0.24677	276.472	16.74	5,833,550.76		21,100	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	720.17200		0.72017	788.02240	0.78802	720.172	16.87		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	298.87200		0.29887	265.22240	0.26522	298.872	16.87		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	642.94560		0.64295	700.68950	0.70069	642.946	17.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	371.64560		0.37165	327.88950	0.32789	371.646	17.27		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	595.93650		0.59594	649.93160	0.64993	595.937	17.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	424.63650		0.42464	377.13160	0.37713	424.637	17.54		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	523.76490		0.52376	571.59650	0.57160	523.765	17.99		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	522.46490		0.52246	468.79650	0.46880	522.465	17.99		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	512.01650		0.51202	558.77020	0.55877	512.017	18.08		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	540.71650		0.54072	485.97020	0.48597	540.717	18.08		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	474.81290		0.47481	518.06100	0.51806	474.813	18.35		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	603.51290		0.60351	545.26100	0.54526	603.513	18.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	424.33420		0.42433	462.49350	0.46249	424.334	18.75		0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	703.03420		0.70303	639.69350	0.63969	703.034	18.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	353.07020		0.35307	383.32520	0.38333	353.070	19.44		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	881.77020		0.88177	810.52520	0.81053	881.770	19.44		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	306.44640		0.30645	330.77780	0.33078	306.446	20.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,035.14640		1.03515	957.97780	0.95798	1,035.146	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	267.09430		0.26709	286.70160	0.28670	267.094	20.57	1,937,769.15	7,255	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,195.79430		1.19579	1,113.90160	1.11390	1,195.794	20.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	241.48370		0.24148	258.16410	0.25816	241.484	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,320.18370		1.32018	1,235.36410	1.23536	1,320.184	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	218.58190		0.21858	232.99650	0.23300	218.582	21.40	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,447.28190		1.44728	1,360.19650	1.36020	1,447.282	21.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	192.17470		0.19217	203.51900	0.20352	192.175	21.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,620.87470		1.62087	1,530.71900	1.53072	1,620.875	21.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,570.70340		1.57070	1,667.66480	1.66766	1,570.703	17.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	49.40340		0.04940	44.86480	0.04486	49.403	17.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	159.88410		0.15988	167.49760	0.16750	159.884	22.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,888.58410		1.88858	1,794.69760	1.79470	1,888.584	22.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	133.02190		0.13302	135.20690	0.13521	133.022	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,211.72190		2.21172	2,112.40690	2.11241	2,211.722	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,875.86600		2.87587	2,977.28040	2.97728	2,875.866	20.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.56600		0.00457	4.48040	0.00448	4.566	20.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,284.27950		2.28428	2,385.02410	2.38502	2,284.280	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.97950		0.01298	12.22410	0.01222	12.980	18.48	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.41510		10.41510	10.52370	10.52370		18.00	69,031,282.80	6,628	32,663.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,064.07360		1.06407	1,147.50580	1.14751	1,064.074	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	248.97360		0.24897	223.80580	0.22381	248.974	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	970.11150		0.97011	1,048.59560	1.04860	970.111	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	305.01150		0.30501	274.89560	0.27490	305.012	16.48	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,314.33360		1.31433	1,415.33710	1.41534	1,314.334	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	149.23360		0.14923	141.63710	0.14164	149.234	15.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,070.58010		1.07058	1,154.32980	1.15433	1,070.580	16.24	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
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	245.48010		0.24548	220.62980	0.22063	245.480	16.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	465.34270		0.46534	498.04320	0.49804	465.343	19.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,050.24270		1.05024	974.34320	0.97434	1,050.243	19.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,057.60010		1.05760	1,140.71060	1.14071	1,057.600	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	252.50010		0.25250	227.01060	0.22701	252.500	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,000.68180		1.00068	1,080.84470	1.08084	1,000.682	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	285.58180		0.28558	257.14470	0.25714	285.582	16.40	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	354.82020		0.35482	376.23030	0.37623	354.820	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,439.72020		1.43972	1,352.53030	1.35253	1,439.720	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	621.17000		0.62117	667.70790	0.66771	621.170	18.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	706.07000		0.70607	644.00790	0.64401	706.070	18.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	568.78770		0.56879	611.57880	0.61158	568.788	18.56	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	803.68770		0.80369	737.87880	0.73788	803.688	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	243.93460		0.24393	254.88410	0.25488	243.935	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,078.83460		2.07883	1,981.18410	1.98118	2,078.835	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	428.18990		0.42819	456.84710	0.45685	428.190	19.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,163.08990		1.16309	1,083.14710	1.08315	1,163.090	19.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	405.45250		0.40545	431.84000	0.43184	405.453	19.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,240.35250		1.24035	1,158.14000	1.15814	1,240.353	19.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	217.65500		0.21765	226.03940	0.22604	217.655	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,302.55500		2.30256	2,202.33940	2.20234	2,302.555	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	311.51580		0.31152	329.05750	0.32906	311.516	21.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,646.41580		1.64642	1,555.35750	1.55536	1,646.416	21.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	274.91660		0.27492	288.89030	0.28889	274.917	21.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,859.81660		1.85982	1,765.19030	1.76519	1,859.817	21.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,727.54750		2.72755	2,836.97470	2.83697	2,727.548	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	12.44750		0.01245	13.27470	0.01327	12.448	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,243.35260		2.24335	2,352.82740	2.35283	2,243.353	16.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	28.25260		0.02825	29.12740	0.02913	28.253	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,781.00850		1.78101	1,886.63070	1.88663	1,781.009	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	65.90850		0.06591	62.93070	0.06293	65.909	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.56230		10.56230	10.67620	10.67620		17.99	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,114.05690		1.11406	1,200.94260	1.20094	1,114.057	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	351.75690		0.35176	324.74260	0.32474	351.757	16.36	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	675.16090		0.67516	724.68170	0.72468	675.161	18.50	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	912.86090		0.91286	848.48170	0.84848	912.861	18.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,231.68830		1.23169	1,328.89830	1.32890	1,231.688	16.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	279.38830		0.27939	262.69830	0.26270	279.388	16.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	466.62180		0.46662	494.96350	0.49496	466.622	20.18	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,504.32180		1.50432	1,418.76350	1.41876	1,504.322	20.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,144.07020		1.14407	1,232.38430	1.23238	1,144.070	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	331.77020		0.33177	306.18430	0.30618	331.770	16.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,244.64010		1.24464	1,343.44420	1.34344	1,244.640	16.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	272.34010		0.27234	257.24420	0.25724	272.340	16.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,238.15070		1.23815	1,336.16110	1.33616	1,238.151	16.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	275.85070		0.27585	259.96110	0.25996	275.851	16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.60310		10.60310	10.71020	10.71020		18.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	986.12460		0.98612	1,045.88980	1.04589	986.125	17.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	683.02460		0.68302	635.68980	0.63569	683.025	17.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	749.26960		0.74927	795.70790	0.79571	749.270	18.94	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,096.16960		1.09617	1,035.50790	1.03551	1,096.170	18.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,176.65760		1.17666	1,255.54730	1.25555	1,176.658	16.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	473.55760		0.47356	445.34730	0.44535	473.558	16.91	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	990.29550		0.99030	1,050.36480	1.05036	990.296	17.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	677.19550		0.67720	630.16480	0.63016	677.196	17.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	981.97110		0.98197	1,041.44170	1.04144	981.971	17.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	688.87110		0.68887	641.24170	0.64124	688.871	17.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.63650		10.63650	10.74210	10.74210		18.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,223.83730		1.22384	1,299.67110	1.29967	1,223.837	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	587.33730		0.58734	557.57110	0.55757	587.337	17.26	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	835.30000		0.83530	883.85670	0.88386	835.300	19.08	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,198.80000		1.19880	1,141.75670	1.14176	1,198.800	19.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,230.84450		2.23084	2,338.40520	2.33841	2,230.845	16.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	144.34450		0.14434	146.30520	0.14631	144.345	16.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,445.77850		1.44578	1,538.54440	1.53854	1,445.779	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	409.27850		0.40928	396.44440	0.39644	409.278	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,719.80600		2.71981	2,828.28800	2.82829	2,719.806	17.44	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	83.30600		0.08331	86.18800	0.08619	83.306	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,316.35050		2.31635	2,425.51650	2.42552	2,316.350	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	129.85050		0.12985	133.41650	0.13342	129.850	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,272.62580		2.27263	2,381.84070	2.38184	2,272.626	16.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	136.12580		0.13613	139.74070	0.13974	136.126	16.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.30470		11.30470	11.38370	11.38370		19.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,508.80820		2.50881	2,587.14430	2.58714	2,508.808	17.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	354.10820		0.35411	353.44430	0.35344	354.108	17.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,473.39470		2.47339	2,551.34940	2.55135	2,473.395	17.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	368.69470		0.36869	367.64940	0.36765	368.695	17.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,438.34610		2.43835	2,515.90420	2.51590	2,438.346	17.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	383.64610		0.38365	382.20420	0.38220	383.646	17.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.00420		10.00420	10.09590	10.09590		22.87	0.00	0	419.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	126,420.39270		1.26420	135,590.00000	1.35590	126,420.393	47.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.39270		0.00000	0.00000	0.00000	0.393	47.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	125,420.39670		1.25420	134,590.00000	1.34590	125,420.397	46.69	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.39670		0.00000	0.00000	0.00000	0.397	46.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	124,420.40070		1.24420	133,590.00000	1.33590	124,420.401	46.34	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.40070		0.00000	0.00000	0.00000	0.401	46.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.14150		10.14150	10.23920	10.23920		18.08	233,254.50	23	963.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	67,352.22510		0.67352	75,058.00970	0.75058	67,352.225	16.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	13,202.22510		0.13202	11,138.00970	0.11138	13,202.225	16.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	127,383.24600		1.27383	136,842.11580	1.36842	127,383.246	16.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,233.24600		0.02233	1,922.11580	0.01922	2,233.246	16.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	29,727.47180		0.29727	33,613.96780	0.33614	29,727.472	18.74	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	50,577.47180		0.50577	44,693.96780	0.44694	50,577.472	18.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	126,438.17920		1.26438	135,891.72090	1.35892	126,438.179	16.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,288.17920		0.02288	1,971.72090	0.01972	2,288.179	16.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	125,494.38720		1.25494	134,942.45580	1.34942	125,494.387	16.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,344.38720		0.02344	2,022.45580	0.02022	2,344.387	16.74	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.27130		10.27130	10.37280	10.37280		17.94	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	94,402.42930		0.94402	102,608.02550	1.02608	94,402.429	16.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	17,272.42930		0.17272	15,328.02550	0.15328	17,272.429	16.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	93,691.98310		0.93692	101,873.34760	1.01873	93,691.983	16.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	17,561.98310		0.17562	15,593.34760	0.15593	17,561.983	16.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	95,116.32250		0.95116	103,345.79510	1.03346	95,116.323	16.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	16,986.32250		0.16986	15,065.79510	0.15066	16,986.323	16.40	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.41510		10.41510	10.52370	10.52370		18.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	62,116.99670		0.62117	66,770.78770	0.66771	62,116.997	18.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	70,606.99670		0.70607	64,400.78770	0.64401	70,606.997	18.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	61,751.31360		0.61751	66,382.66640	0.66383	61,751.314	18.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	71,241.31360		0.71241	65,012.66640	0.65013	71,241.314	18.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	62,484.71200		0.62485	67,161.42510	0.67161	62,484.712	18.20	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	69,974.71200		0.69975	63,791.42510	0.63791	69,974.712	18.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.69190		15.69190	15.75820	15.75820		22.61	170,037,428.40	10,836	19,373.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,691.90000	3.69190	3,758.20000	3.75820	3,691.900	25.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.72	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,691.90000	2.69190	2,758.20130	2.75820	2,691.900	29.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00130	0.00000	0.000	29.69	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,901.90010	1.90190	1,968.20480	1.96820	1,901.900	36.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.00010	0.00000	0.00480	0.00000	0.000	36.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,351.96620	1.35197	1,418.22950	1.41823	1,351.966	37.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	0.06620	0.00007	0.02950	0.00003	0.066	37.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	892.68570	0.89269	958.81590	0.95882	892.686	31.97	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	0.78570	0.00079	0.61590	0.00062	0.786	31.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,891.90010	1.89190	1,958.20490	1.95820	1,891.900	36.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.00010	0.00000	0.00490	0.00000	0.000	36.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,881.90010	1.88190	1,948.20500	1.94821	1,881.900	36.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.00010	0.00000	0.00500	0.00001	0.000	36.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	406.41790	0.40642	470.65500	0.47066	406.418	26.68	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	14.51790	0.01452	12.45500	0.01246	14.518	26.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,291.99050	1.29199	1,358.24410	1.35824	1,291.991	36.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	0.09050	0.00009	0.04410	0.00004	0.091	36.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	1,042.24430	1.04224	1,108.43250	1.10843	1,042.244	33.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	0.34430	0.00034	0.23250	0.00023	0.344	33.79	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.89820	15.89820	15.97240	15.97240		16.64	170,826,159.00	10,745	25,675.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,242.39650	1.24240	1,311.74370	1.31174	1,242.396	14.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	104.19650	0.10420	99.34370	0.09934	104.196	14.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,258.28180	1.25828	1,328.01030	1.32801	1,258.282	14.94	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	100.08180	0.10008	95.61030	0.09561	100.082	14.94	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,250.32480	1.25032	1,319.86420	1.31986	1,250.325	14.96	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	102.12480	0.10212	97.46420	0.09746	102.125	14.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.09430	16.09430	16.17340	16.17340		16.54	80,471.50	5	1,921.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,429.01710		1.42902	1,504.33880	1.50434	1,429.017	15.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	244.71710		0.24472	240.93880	0.24094	244.717	15.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,443.59810		1.44360	1,519.12860	1.51913	1,443.598	15.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	239.29810		0.23930	235.72860	0.23573	239.298	15.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,436.29540		1.43630	1,511.72380	1.51172	1,436.295	15.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	241.99540		0.24200	238.32380	0.23832	241.995	15.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.31240		16.31240	16.40160	16.40160		16.65	0.00	0	179.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,186.99600		2.18700	2,275.76130	2.27576	2,186.996	15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	184.59600		0.18460	184.16130	0.18416	184.596	15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,203.51860		2.20352	2,292.25740	2.29226	2,203.519	15.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	181.11860		0.18112	180.65740	0.18066	181.119	15.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,195.24930		2.19525	2,284.00140	2.28400	2,195.249	15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	182.84930		0.18285	182.40140	0.18240	182.849	15.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.53710		16.53710	16.63390	16.63390		16.82	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,315.15840		1.31516	1,379.38810	1.37939	1,315.158	16.29	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	838.05840		0.83806	805.48810	0.80549	838.058	16.29	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,324.59830		1.32460	1,389.34500	1.38935	1,324.598	16.27	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	827.49830		0.82750	795.44500	0.79544	827.498	16.27	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,319.86680		1.31987	1,384.36160	1.38436	1,319.867	16.28	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	832.76680		0.83277	800.46160	0.80046	832.767	16.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10450		0.10450	0.10420	0.10420		29.93	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,450.00410		0.01450	1,420.00070	0.01420	1,450.004	51.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.00410		0.00000	0.00070	0.00000	0.004	51.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	451.99390		0.00452	422.45030	0.00422	451.994	29.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	1.99390		0.00002	2.45030	0.00002	1.994	29.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	1.54430		0.00002	3.87120	0.00004	1.544	32.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	551.54430		0.00552	583.87120	0.00584	551.544	32.56	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10600		0.10600	0.10570	0.10570		21.12	0.00	0	534.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,627.51970		0.01628	1,606.90630	0.01607	1,627.520	20.69		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	27.51970		0.00028	36.90630	0.00037	27.520	20.69		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	807.71670		0.00808	811.48310	0.00811	807.717	21.12		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	207.71670		0.00208	241.48310	0.00241	207.717	21.12		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	334.77970		0.00335	352.99890	0.00353	334.780	23.10		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	734.77970		0.00735	782.99890	0.00783	734.780	23.10		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10740		0.10740	0.10720	0.10720		22.94		2,685.00	25	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,826.19170		0.01826	1,817.08390	0.01817	1,826.192	21.12		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	86.19170		0.00086	97.08390	0.00097	86.192	21.12		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,063.62740		0.01064	1,070.32270	0.01070	1,063.627	21.31		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	323.62740		0.00324	350.32270	0.00350	323.627	21.31		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	583.10680		0.00583	596.75460	0.00597	583.107	22.94		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	843.10680		0.00843	876.75460	0.00877	843.107	22.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.34200		13.34200	13.40450	13.40450		23.06		34,702,542.00	2,601	62,995.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,542.00020		1.54200	1,604.50000	1.60450	1,542.000	36.86		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.00020		0.00000	0.00000	0.00000	0.000	36.86		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	842.31470		0.84231	904.67930	0.90468	842.315	32.46		136,454.98	162	15,809.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	0.31470		0.00031	0.17930	0.00018	0.315	32.46		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,942.00000		1.94200	2,004.50000	2.00450	1,942.000	32.43		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	32.43		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,642.00000		1.64200	1,704.50000	1.70450	1,642.000	35.75		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	35.75		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	593.86310		0.59386	655.72000	0.65572	593.863	29.29		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	1.86310		0.00186	1.22000	0.00122	1.863	29.29		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,242.02100		1.24202	1,304.50790	1.30451	1,242.021	37.75		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.02100		0.00002	0.00790	0.00001	0.021	37.75		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	1,142.04080		1.14204	1,204.51720	1.20452	1,142.041	36.43		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.04080		0.00004	0.01720	0.00002	0.041	36.43		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	
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	2,082.00000	2.08200	2,144.50000	2.14450	2,082.000	30.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	712.77830	0.71278	774.98960	0.77499	712.778	30.74	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	0.77830	0.00078	0.48960	0.00049	0.778	30.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	663.10410	0.66310	725.21770	0.72522	663.104	30.07	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	1.10410	0.00110	0.71770	0.00072	1.104	30.07	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	2,102.00000	2.10200	2,164.50000	2.16450	2,102.000	30.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.66	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	2,092.00000	2.09200	2,154.50000	2.15450	2,092.000	30.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.53180	13.53180	13.60170	13.60170		17.56	37,253,045.40	2,753	57,102.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,574.26170	1.57426	1,642.84590	1.64285	1,574.262	16.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	32.46170	0.03246	31.14590	0.03115	32.462	16.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,564.71390	1.56471	1,633.26580	1.63327	1,564.714	15.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	32.91390	0.03291	31.56580	0.03157	32.914	15.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,555.17180	1.55517	1,623.69160	1.62369	1,555.172	15.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	33.37180	0.03337	31.99160	0.03199	33.372	15.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,517.07340	1.51707	1,585.45680	1.58546	1,517.073	15.79	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	35.27340	0.03527	33.75680	0.03376	35.273	15.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,469.60830	1.46961	1,537.80740	1.53781	1,469.608	15.61	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	37.80830	0.03781	36.10740	0.03611	37.808	15.61	302,466.40	8,000	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,331.27240	1.33127	1,395.94340	1.39594	1,331.272	15.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	49.47240	0.04947	44.24340	0.04424	49.472	15.33	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,245.18330	1.24518	1,305.42320	1.30542	1,245.183	15.47	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	63.38330	0.06338	53.72320	0.05372	63.383	15.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,081.28240	1.08128	0.00000	0.00000	1,081.282	15.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	99.48240	0.09948	0.00000	0.00000	99.482	15.75	9,152,380.80	92,000	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	859.24550	0.85925	907.77890	0.90778	859.246	16.17	0.00	0	200.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	177.44550		0.17745	156.07890	0.15608	177.445	16.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,999.59660		1.99960	2,069.10360	2.06910	1,999.597	17.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.79660		0.01780	17.40360	0.01740	17.797	17.56	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	382.87060		0.38287	404.15430	0.40415	382.871	18.09	4,267,475.71	11,146	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	651.07060		0.65107	602.45430	0.60245	651.071	18.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	205.72440		0.20572	215.07860	0.21508	205.724	19.62	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,173.92440		1.17392	1,113.37860	1.11338	1,173.924	19.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,244.51700		2.24452	2,314.27350	2.31427	2,244.517	18.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	12.71700		0.01272	12.57350	0.01257	12.717	18.44	75,208.34	5,914	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,048.43500		2.04844	2,118.00350	2.11800	2,048.435	17.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.63500		0.01664	16.30350	0.01630	16.635	17.73	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.71180		13.71180	13.78600	13.78600		17.34	0.00	0	12,629.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,537.43050		2.53743	2,609.68910	2.60969	2,537.430	16.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	25.63050		0.02563	23.68910	0.02369	25.631	16.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,306.59380		2.30659	2,378.12250	2.37812	2,306.594	16.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	37.79380		0.03779	35.12250	0.03512	37.794	16.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,259.62980		2.25963	2,330.98370	2.33098	2,259.630	16.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	40.82980		0.04083	37.98370	0.03798	40.830	16.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,305.08980		1.30509	1,365.85210	1.36585	1,305.090	15.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	193.28980		0.19329	179.85210	0.17985	193.290	15.85	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	972.73060		0.97273	1,019.63130	1.01963	972.731	16.32	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	360.93060		0.36093	333.63130	0.33363	360.931	16.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,212.87080		2.21287	2,284.04060	2.28404	2,212.871	16.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	44.07080		0.04407	41.04060	0.04104	44.071	16.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,379.81880		1.37982	1,442.37410	1.44237	1,379.819	15.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	168.01880		0.16802	156.37410	0.15637	168.019	15.77	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.91310		13.91310	13.99530	13.99530		17.13	0.00	0	6,087.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,632.31200		1.63231	1,709.38210	1.70938	1,632.312	15.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	209.21200		0.20921	204.08210	0.20408	209.212	15.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,624.80790		1.62481	1,701.78420	1.70178	1,624.808	15.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	211.70790		0.21171	206.48420	0.20648	211.708	15.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,617.46100		1.61746	1,694.20570	1.69421	1,617.461	15.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	214.36100		0.21436	208.90570	0.20891	214.361	15.34	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.11880		14.11880	14.20750	14.20750		17.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,112.80440		1.11280	1,157.85790	1.15786	1,112.804	16.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	784.00440		0.78400	740.35790	0.74036	784.004	16.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,108.39200		1.10839	1,153.20010	1.15320	1,108.392	16.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	789.59200		0.78959	745.70010	0.74570	789.592	16.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,103.99810		1.10400	1,148.55550	1.14856	1,103.998	16.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	795.19810		0.79520	751.05550	0.75106	795.198	16.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.24070		14.24070	14.31550	14.31550		17.59	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,440.32870		1.44033	1,502.65170	1.50265	1,440.329	16.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	889.62870		0.88963	877.15170	0.87715	889.629	16.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,435.94260		1.43594	1,498.03460	1.49803	1,435.943	16.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	895.24260		0.89524	882.53460	0.88253	895.243	16.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,431.57260		1.43157	1,493.42650	1.49343	1,431.573	16.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	900.87260		0.90087	887.92650	0.88793	900.873	16.82	0.00	0	0.00
2025	On 01/08/2013	Bond Future			110.65942		110.65942	109.04346	109.04346			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	7,330.58000		7.33058	8,946.54000	8.94654	7,330.580		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	7,340.58000		7.34058	8,956.54000	8.95654	7,340.580		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	7,350.58000		7.35058	8,966.54000	8.96654	7,350.580		0.00	0	0.00
2038	On 01/08/2013	Bond Future			104.80656		104.80656	103.69257	103.69257			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	10,183.44000		10.18344	11,297.43000	11.29743	10,183.440		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	10,193.44000		10.19344	11,307.43000	11.30743	10,193.440		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	10,203.44000		10.20344	11,317.43000	11.31743	10,203.440		0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.41345		106.41345	105.76086	105.76086			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	12,576.55000		12.57655	13,229.14000	13.22914	12,576.550		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	12,586.55000		12.58655	13,239.14000	13.23914	12,586.550		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	12,596.55000		12.59655	13,249.14000	13.24914	12,596.550		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			402.65100		402.65100	400.57700	400.57700			0.00	0	75.00
AL37	On 07/11/2013	Index Future			408.33300		408.33300	406.23000	406.23000			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.57600		477.57600	472.77200	472.77200			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			484.31600		484.31600	479.44400	479.44400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			428.59500		428.59500	424.67400	424.67400			0.00	0	741.00
ALBI	On 07/11/2013	Index Future			434.64300		434.64300	430.66700	430.66700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50510		9.50510	9.49040	9.49040		10.32	1,036,055.90	109	6,706.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	745.10000		0.74510	730.44150	0.73044	745.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.04150	0.00004	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	765.10000		0.76510	750.43820	0.75044	765.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.03820	0.00004	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
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	755.10000		0.75510	740.43980	0.74044	755.100	18.38	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.03980	0.00004	0.000	18.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.57190		9.57190	9.56090	9.56090		9.32	86,147.10	9	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	356.83810		0.35684	348.38100	0.34838	356.838	9.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	84.93810		0.08494	87.48100	0.08748	84.938	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	33.79000		0.03379	21.86600	0.02187	33.790	11.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	761.89000		0.76189	760.96600	0.76097	761.890	11.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	700.88960		0.70089	698.88050	0.69888	700.890	11.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	28.98960		0.02899	37.98050	0.03798	28.990	11.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	691.39370		0.69139	689.44230	0.68944	691.394	11.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	29.49370		0.02949	38.54230	0.03854	29.494	11.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,083.23710		1.08324	1,078.45930	1.07846	1,083.237	13.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.33710		0.01134	17.55930	0.01756	11.337	13.58	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	796.45550		0.79646	793.88240	0.79388	796.456	12.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.55550		0.02456	32.98240	0.03298	24.556	12.30	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	710.39840		0.71040	708.33100	0.70833	710.398	11.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	28.49840		0.02850	37.43100	0.03743	28.498	11.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.63870		9.63870	9.63100	9.63100		10.01	0.00	0	9,885.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	348.45970		0.34846	342.41910	0.34242	348.460	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	189.75970		0.18976	191.41910	0.19142	189.760	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	46.05990		0.04606	45.29960	0.04530	46.060	11.24	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,007.35990		1.00736	1,014.29960	1.01430	1,007.360	11.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	359.13740		0.35914	353.25300	0.35325	359.137	9.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	180.43740		0.18044	182.25300	0.18225	180.437	9.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	353.76600		0.35377	347.80390	0.34780	353.766	9.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	185.06600		0.18507	186.80390	0.18680	185.066	9.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	454.05880		0.45406	449.24070	0.44924	454.059	9.28	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	115.35880		0.11536	118.24070	0.11824	115.359	9.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	289.75570		0.28976	282.74510	0.28275	289.756	9.91	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	251.05570		0.25106	251.74510	0.25175	251.056	9.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	88.69580		0.08870	84.77330	0.08477	88.696	11.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	749.99580		0.75000	753.77330	0.75377	749.996	11.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,365.09180		1.36509	1,363.51680	1.36352	1,365.092	14.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	26.39180		0.02639	32.51680	0.03252	26.392	14.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,078.75700		1.07876	1,079.42990	1.07943	1,078.757	12.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	40.05700		0.04006	48.42990	0.04843	40.057	12.68	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71500		9.71500	9.71230	9.71230		10.80	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	463.48000		0.46348	460.43140	0.46043	463.480	10.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	258.48000		0.25848	258.13140	0.25813	258.480	10.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	474.06550		0.47407	471.22380	0.47122	474.066	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	249.06550		0.24907	248.92380	0.24892	249.065	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	468.74690		0.46875	465.80370	0.46580	468.747	10.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	253.74690		0.25375	253.50370	0.25350	253.747	10.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79780		9.79780	9.79930	9.79930		11.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	398.10690		0.39811	390.75090	0.39075	398.107	11.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	510.30690		0.51031	501.45090	0.50145	510.307	11.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	405.50460		0.40550	398.71670	0.39872	405.505	11.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	497.70460		0.49770	489.41670	0.48942	497.705	11.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	401.78660		0.40179	394.71820	0.39472	401.787	11.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	503.98660		0.50399	495.41820	0.49542	503.987	11.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.10960		10.10960	10.08910	10.08910		12.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,963.83370		2.96383	2,953.49740	2.95350	2,963.834	16.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	104.23370		0.10423	114.39740	0.11440	104.234	16.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,915.15490		2.91515	2,905.05490	2.90505	2,915.155	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	105.55490		0.10555	115.95490	0.11595	105.555	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,866.48250		2.86648	2,856.62390	2.85662	2,866.483	15.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	106.88250		0.10688	117.52390	0.11752	106.883	15.96	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.82130		9.82130	9.91080	9.91080		21.61	0.00	0	5.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	871.33820		0.87134	960.80650	0.96081	871.338	38.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.03820		0.00004	0.00650	0.00001	0.038	38.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	861.34110		0.86134	950.80800	0.95081	861.341	38.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.04110		0.00004	0.00800	0.00001	0.041	38.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	881.33560		0.88134	970.80530	0.97081	881.336	38.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.03560		0.00004	0.00530	0.00001	0.036	38.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.93440		9.93440	10.02880	10.02880		15.72	0.00	0	25.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	891.29480		0.89129	977.00070	0.97700	891.295	15.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	46.89480		0.04689	38.20070	0.03820	46.895	15.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	882.64390		0.88264	967.87120	0.96787	882.644	15.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	48.24390		0.04824	39.07120	0.03907	48.244	15.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	874.02360		0.87402	959.03120	0.95903	874.024	15.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	49.62360		0.04962	40.23120	0.04023	49.624	15.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.04030		10.04030	10.13840	10.13840		15.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	493.79010		0.49379	548.02120	0.54802	493.790	15.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	393.49010		0.39349	349.62120	0.34962	393.490	15.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	489.01500		0.48901	542.85210	0.54285	489.015	15.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	398.71500		0.39871	354.45210	0.35445	398.715	15.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	484.27980		0.48428	537.72050	0.53772	484.280	15.65	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	403.97980		0.40398	359.32050	0.35932	403.980	15.65	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			4.92080		4.92080	39.88470	39.88470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADE	On 14/06/2013	Can-Do Future	69,926.14370	69,926.14370	91,237.10010	91,237.10010				0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	116,490.29150	116,490.29150	127,778.29540	127,778.29540				0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	4.92080	4.92080	39.88470	39.88470				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	140.39200	140.39200	-287.60310	-287.60310				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	499.74640	499.74640	499.53960	499.53960				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	228.82350	228.82350	-297.40530	-297.40530				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	420.49630	420.49630	447.36950	447.36950				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	681.35430	681.35430	754.85010	754.85010				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	475.86790	475.86790	519.01640	519.01640				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	67.68050	67.68050	65.87840	65.87840				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	2,155.09000	2,155.09000	2,766.45000	2,766.45000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future	60.25200	60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future	51.48800	51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future	2,553.19000	2,553.19000	3,346.85000	3,346.85000				0.00	0	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future	751.86810	751.86810	1,037.01630	1,037.01630				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future	2,437.28930	2,437.28930	3,187.76700	3,187.76700				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future	34.29390	34.29390	67.46150	67.46150				0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.00000	0.00000				0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future			10.86950		10.86950	10.88570	10.88570		25.31		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,329.50030		1.32950	1,345.70010	1.34570	1,329.500	39.91		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.00030		0.00000	0.00010	0.00000	0.000	39.91		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,319.50040		1.31950	1,335.70010	1.33570	1,319.500	40.04		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.00040		0.00000	0.00010	0.00000	0.000	40.04		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,309.50050		1.30950	1,325.70010	1.32570	1,309.501	40.17		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.00050		0.00000	0.00010	0.00000	0.001	40.17		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.02880		11.02880	11.05060	11.05060		18.70		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,230.79480		1.23079	1,243.23780	1.24324	1,230.795	17.15		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	41.99480		0.04199	32.63780	0.03264	41.995	17.15		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,221.54500		1.22154	1,233.80150	1.23380	1,221.545	17.12		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	42.74500		0.04274	33.20150	0.03320	42.745	17.12		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,212.30800		1.21231	1,224.37580	1.22438	1,212.308	17.09		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	43.50800		0.04351	33.77580	0.03378	43.508	17.09		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.18200		11.18200	11.20670	11.20670		18.26		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	757.12570		0.75713	760.85670	0.76086	757.126	17.52		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	375.12570		0.37513	354.15670	0.35416	375.126	17.52		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	751.84020		0.75184	755.41130	0.75541	751.840	17.54		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	379.84020		0.37984	358.71130	0.35871	379.840	17.54		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	762.44610		0.76245	766.33450	0.76633	762.446	17.50		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	370.44610		0.37045	349.63450	0.34963	370.446	17.50		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.62840		1.62840	1.64190	1.64190		22.50		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,384.03010		0.13840	1,519.02560	0.15190	1,384.030	34.90		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.03010		0.00000	0.02560	0.00000	0.030	34.90		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,284.03550		0.12840	1,419.03320	0.14190	1,284.036	32.83		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	0.03550		0.00000	0.03320	0.00000	0.035	32.83		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,184.07220		0.11841	1,319.07530	0.13191	1,184.072	32.00		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	0.07220		0.00001	0.07530	0.00001	0.072	32.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63910		1.63910	1.65370	1.65370		17.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,575.88980		0.15759	1,709.30790	0.17093	1,575.890	16.44	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	84.88980		0.00849	72.30790	0.00723	84.890	16.44	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,487.66310		0.14877	1,619.00450	0.16190	1,487.663	16.28	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	96.66310		0.00967	82.00450	0.00820	96.663	16.28	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,404.41070		0.14044	1,533.66520	0.15337	1,404.411	16.30	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	113.41070		0.01134	96.66520	0.00967	113.411	16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65170		1.65170	1.66680	1.66680		17.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	811.77710		0.08118	897.55590	0.08976	811.777	17.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	794.77710		0.07948	729.55590	0.07296	794.777	17.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	770.94950		0.07709	852.29680	0.08523	770.949	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	853.94950		0.08539	784.29680	0.07843	853.949	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	732.07200		0.07321	809.02600	0.08090	732.072	17.45	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	915.07200		0.09151	841.02600	0.08410	915.072	17.45	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	509.12930		0.50913	510.39050	0.51039	509.129	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	333.42930		0.33343	334.69050	0.33469	333.429	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	503.99280		0.50399	505.25760	0.50526	503.993	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	338.29280		0.33829	339.55760	0.33956	338.293	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	514.30860		0.51431	515.56610	0.51557	514.309	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	328.60860		0.32861	329.86610	0.32987	328.609	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			10.00980		10.00980	10.10360	10.10360		20.64	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	700.98260		0.70098	795.15150	0.79515	700.983	21.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	1.18260		0.00118	1.55150	0.00155	1.183	21.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,010.04830		1.01005	1,103.90330	1.10390	1,010.048	25.41	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.24830		0.00025	0.30330	0.00030	0.248	25.41	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.29	Call	720.86300	0.72086	815.01300	0.81501	720.863	21.71	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	1.06300	0.00106	1.41300	0.00141	1.063	21.71	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	710.92100	0.71092	805.08050	0.80508	710.921	21.58	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	1.12100	0.00112	1.48050	0.00148	1.121	21.58	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			10.01050	10.01050	10.10490	10.10490		20.54	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,010.90780	1.01091	1,105.25740	1.10526	1,010.908	25.17	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.40780	0.00041	0.35740	0.00036	0.408	25.17	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,000.92620	1.00093	1,095.27780	1.09528	1,000.926	25.05	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.42620	0.00043	0.37780	0.00038	0.426	25.05	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,020.86870	1.02087	1,115.23800	1.11524	1,020.869	25.15	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.36870	0.00037	0.33800	0.00034	0.369	25.15	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry			10.01260	10.01260	10.10970	10.10970		19.50	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Call	84.59960	0.08460	122.51490	0.12251	84.600	20.60	0.00	1,000	0.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Put	241.99960	0.24200	182.81490	0.18281	242.000	20.60	0.00	0	1,000.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.28270	0.00028	0.49480	0.00049	0.283	29.33	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,687.68270	1.68768	1,590.79480	1.59079	1,687.683	29.33	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Call	162.55300	0.16255	223.59450	0.22359	162.553	19.40	0.00	1,000	1,000.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Put	119.95300	0.11995	83.89450	0.08389	119.953	19.40	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Call	157.42750	0.15743	217.48970	0.21749	157.428	19.44	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Put	124.82750	0.12483	87.78970	0.08779	124.828	19.44	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.99	Call	152.41590	0.15242	211.49640	0.21150	152.416	19.47	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.99	Put	129.81590	0.12982	91.79640	0.09180	129.816	19.47	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			10.01600	10.01600	10.11280	10.11280		19.53	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	977.20810	0.97721	1,073.70670	1.07371	977.208	22.05	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	1.20810	0.00121	0.90670	0.00091	1.208	22.05	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	670.92340	0.67092	767.03870	0.76704	670.923	19.28	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	4.92340	0.00492	4.23870	0.00424	4.923	19.28	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,716.02680	1.71603	1,812.82160	1.81282	1,716.027	27.30	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.02680		0.00003	0.02160	0.00002	0.027	27.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,616.04510		1.61605	1,712.83590	1.71284	1,616.045	26.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.04510		0.00005	0.03590	0.00004	0.045	26.60	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	353.23570		0.35324	435.23820	0.43524	353.236	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	37.23570		0.03724	22.43820	0.02244	37.236	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	967.26290		0.96726	1,063.75320	1.06375	967.263	21.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	1.26290		0.00126	0.95320	0.00095	1.263	21.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	957.32010		0.95732	1,053.80210	1.05380	957.320	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	1.32010		0.00132	1.00210	0.00100	1.320	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	245.40670		0.24541	316.18520	0.31619	245.407	19.05	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	79.40670		0.07941	53.38520	0.05339	79.407	19.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	516.68580		0.51669	612.02390	0.61202	516.686	17.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	10.68580		0.01069	9.22390	0.00922	10.686	17.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	436.19960		0.43620	526.93160	0.52693	436.200	18.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	20.19960		0.02020	14.13160	0.01413	20.200	18.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,916.00940		1.91601	2,012.80480	2.01280	1,916.009	28.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00940		0.00001	0.00480	0.00000	0.009	28.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,816.01590		1.81602	1,912.81300	1.91281	1,816.016	28.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01590		0.00002	0.01300	0.00001	0.016	28.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,766.02070		1.76602	1,862.81680	1.86282	1,766.021	27.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.02070		0.00002	0.01680	0.00002	0.021	27.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.03650	10.03650		10.13200	10.13200		18.91	0.00	470	200.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,028.53180		1.02853	1,123.62870	1.12363	1,028.532	18.09	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.03180		0.00203	1.62870	0.00163	2.032	18.09	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	228.36080		0.22836	285.34580	0.28535	228.361	18.66	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	171.86080		0.17186	133.34580	0.13335	171.861	18.66	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	146.39560		0.14640	187.61910	0.18762	146.396	19.55	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	289.89560		0.28990	235.61910	0.23562	289.896	19.55	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,048.36000		1.04836	1,143.49690	1.14350	1,048.360	18.20		0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.86000		0.00186	1.49690	0.00150	1.860	18.20		0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,038.44400		1.03844	1,133.56140	1.13356	1,038.444	18.15		0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.94400		0.00194	1.56140	0.00156	1.944	18.15		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.04160		10.04160	10.15000	10.15000		18.99		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	157.04060		0.15704	0.00000	0.00000	157.041	19.65		0.00	5,000	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	305.44060		0.30544	0.00000	0.00000	305.441	19.65		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	174.51440		0.17451	0.00000	0.00000	174.514	19.41		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	272.91440		0.27291	0.00000	0.00000	272.914	19.41		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	170.88730		0.17089	0.00000	0.00000	170.887	19.46		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	279.28730		0.27929	0.00000	0.00000	279.287	19.46		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	167.32800		0.16733	0.00000	0.00000	167.328	19.50		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	285.72800		0.28573	0.00000	0.00000	285.728	19.50		0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	263.62610		0.26363	0.00000	0.00000	263.626	18.60		0.00	5,000	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	162.02610		0.16203	0.00000	0.00000	162.026	18.60		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.05880		10.05880	10.15380	10.15380		18.47		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	860.23630		0.86024	952.14950	0.95215	860.236	16.39		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	11.43630		0.01144	8.34950	0.00835	11.436	16.39		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	383.52150		0.38352	450.36530	0.45037	383.522	17.65		0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	124.72150		0.12472	96.56530	0.09657	124.721	17.65		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,759.24810		1.75925	1,854.31570	1.85432	1,759.248	20.61		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.44810		0.00045	0.51570	0.00052	0.448	20.61		0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	879.09460		0.87909	971.64280	0.97164	879.095	16.36		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	10.29460		0.01029	7.84280	0.00784	10.295	16.36		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	869.65330		0.86965	961.89200	0.96189	869.653	16.37		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	10.85330		0.01085	8.09200	0.00809	10.853	16.37		0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.06480		10.06480	10.16000	10.16000		18.49		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,665.75930		1.66576	1,761.09170	1.76109	1,665.759	20.08		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.95930		0.00096	1.09170	0.00109	0.959	20.08	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,030.85610		1.03086	1,126.54430	1.12654	1,030.856	16.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	6.05610		0.00606	6.54430	0.00654	6.056	16.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,011.39620		1.01140	1,106.92880	1.10693	1,011.396	16.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	6.59620		0.00660	6.92880	0.00693	6.596	16.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	741.80170		0.74180	829.43290	0.82943	741.802	16.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	27.00170		0.02700	19.43290	0.01943	27.002	16.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,765.52720		1.76553	1,860.82970	1.86083	1,765.527	20.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.72720		0.00073	0.82970	0.00083	0.727	20.67	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	535.17800		0.53518	614.05140	0.61405	535.178	17.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	70.37800		0.07038	54.05140	0.05405	70.378	17.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	463.56790		0.46357	536.23550	0.53624	463.568	17.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	98.76790		0.09877	76.23550	0.07624	98.768	17.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,021.03990		1.02104	1,116.73380	1.11673	1,021.040	16.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	6.23990		0.00624	6.73380	0.00673	6.240	16.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,815.43370		1.81543	1,910.72360	1.91072	1,815.434	20.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.63370		0.00063	0.72360	0.00072	0.634	20.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	368.46810		0.36847	432.32130	0.43232	368.468	17.86	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	153.66810		0.15367	122.32130	0.12232	153.668	17.86	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	605.49980		0.60550	688.48350	0.68848	605.500	16.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	50.69980		0.05070	38.48350	0.03848	50.700	16.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,965.22050		1.96522	2,060.43710	2.06044	1,965.220	21.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.42050		0.00042	0.43710	0.00044	0.420	21.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,865.35240		1.86535	1,960.63120	1.96063	1,865.352	21.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.55240		0.00055	0.63120	0.00063	0.552	21.26	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.07220		10.07220	10.16760	10.16760		18.32	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	982.40050		0.98240	1,077.21560	1.07722	982.401	16.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	10.20050		0.01020	9.61560	0.00962	10.200	16.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.11	Call	972.91910		0.97292	1,067.47970	1.06748	972.919	16.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	10.71910		0.01072	9.87970	0.00988	10.719	16.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	991.90240		0.99190	1,086.95900	1.08696	991.902	16.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	9.70240		0.00970	9.35900	0.00936	9.702	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.11060		10.11060	10.20730	10.20730		18.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	856.85390		0.85685	943.55630	0.94356	856.854	16.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	46.25390		0.04625	36.25630	0.03626	46.254	16.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	619.32340		0.61932	696.99310	0.69699	619.323	16.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	108.72340		0.10872	89.69310	0.08969	108.723	16.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	908.60660		0.90861	997.11030	0.99711	908.607	16.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	38.00660		0.03801	29.81030	0.02981	38.007	16.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	865.39300		0.86539	952.34030	0.95234	865.393	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	44.79300		0.04479	35.04030	0.03504	44.793	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	466.38250		0.46638	529.15920	0.52916	466.383	17.34	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	195.78250		0.19578	161.85920	0.16186	195.783	17.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	848.35050		0.84835	934.80340	0.93480	848.351	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	47.75050		0.04775	37.50340	0.03750	47.751	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	686.49730		0.68650	767.19990	0.76720	686.497	16.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	85.89730		0.08590	69.89990	0.06990	85.897	16.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,863.37520		1.86338	1,960.04940	1.96005	1,863.375	19.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.77520		0.00278	2.74940	0.00275	2.775	19.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,813.75510		1.81376	1,910.41520	1.91042	1,813.755	19.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.15510		0.00316	3.11520	0.00312	3.155	19.16	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	551.80560		0.55181	623.26210	0.62326	551.806	16.94	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	141.20560		0.14121	115.96210	0.11596	141.206	16.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,913.04000		1.91304	2,009.73450	2.00973	1,913.040	19.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.44000		0.00244	2.43450	0.00243	2.440	19.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.15180		10.15180	10.24980	10.24980		18.04	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
DAUS	On 23/09/2013	Any day expiry	9.30	Call	920.57780	0.92058	1,006.29830	1.00630	920.578	16.33	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	68.77780	0.06878	56.49830	0.05650	68.778	16.33	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	912.37710	0.91238	997.83690	0.99784	912.377	16.34	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	70.57710	0.07058	58.03690	0.05804	70.577	16.34	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	518.63850	0.51864	578.65430	0.57865	518.638	17.29	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	246.83850	0.24684	208.85430	0.20885	246.838	17.29	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	937.08090	0.93708	1,023.83720	1.02384	937.081	16.31	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	65.28090	0.06528	54.03720	0.05404	65.281	16.31	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	928.81250	0.92881	1,015.05630	1.01506	928.813	16.32	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	67.01250	0.06701	55.25630	0.05526	67.013	16.32	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry			10.15630	10.15630	10.25440	10.25440		18.04	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Call	969.01980	0.96902	1,057.06350	1.05706	969.020	16.31	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Put	62.71980	0.06272	52.66350	0.05266	62.720	16.31	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Call	960.68150	0.96068	1,048.25740	1.04826	960.681	16.31	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Put	64.38150	0.06438	53.85740	0.05386	64.381	16.31	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Call	698.52110	0.69852	775.71380	0.77571	698.521	16.62	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Put	142.22110	0.14222	121.31380	0.12131	142.221	16.62	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Call	631.89510	0.63190	704.10820	0.70411	631.895	16.80	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Put	175.59510	0.17560	149.70820	0.14971	175.595	16.80	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	977.39020	0.97739	1,065.89170	1.06589	977.390	16.30	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	61.09020	0.06109	51.49170	0.05149	61.090	16.30	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,911.02750	1.91103	2,008.23360	2.00823	1,911.028	17.81	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.72750	0.00473	3.83360	0.00383	4.728	17.81	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,861.76280	1.86176	1,958.56310	1.95856	1,861.763	17.72	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.46280	0.00546	4.16310	0.00416	5.463	17.72	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Call	763.60740	0.76361	843.54360	0.84354	763.607	16.54	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	117.30740	0.11731	99.14360	0.09914	117.307	16.54	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,960.38330	1.96038	2,057.93320	2.05793	1,960.383	17.90	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
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.08330		0.00408	3.53320	0.00353	4.083	17.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.19460		10.19460	10.29380	10.29380		18.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	494.24250		0.49424	547.13690	0.54714	494.243	17.66	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	369.64250		0.36964	323.33690	0.32334	369.643	17.66	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	905.70150		0.90570	988.72810	0.98873	905.701	16.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	111.10150		0.11110	94.92810	0.09493	111.101	16.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	898.05950		0.89806	980.83160	0.98083	898.059	16.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	113.45950		0.11346	97.03160	0.09703	113.460	16.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	852.93970		0.85294	934.14260	0.93414	852.940	16.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	128.33970		0.12834	110.34260	0.11034	128.340	16.44	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	913.37990		0.91338	996.65890	0.99666	913.380	16.37	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	108.77990		0.10878	92.85890	0.09286	108.780	16.37	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.19900		10.19900	10.29840	10.29840		18.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	488.30280		0.48830	540.26080	0.54026	488.303	17.76	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	389.30280		0.38930	341.86080	0.34186	389.303	17.76	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	838.20070		0.83820	918.74300	0.91874	838.201	16.50	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	139.20070		0.13920	120.34300	0.12034	139.201	16.50	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	830.93120		0.83093	911.20190	0.91120	830.931	16.51	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	141.93120		0.14193	122.80190	0.12280	141.931	16.51	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	802.21720		0.80222	881.38800	0.88139	802.217	16.54	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	153.21720		0.15322	132.98800	0.13299	153.217	16.54	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	845.50830		0.84551	926.31860	0.92632	845.508	16.49	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	136.50830		0.13651	117.91860	0.11792	136.508	16.49	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.20350		10.20350	10.30290	10.30290		17.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	888.55520		0.88856	970.69160	0.97069	888.555	16.40	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	125.05520		0.12506	107.79160	0.10779	125.055	16.40	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	881.07810		0.88108	962.95660	0.96296	881.078	16.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	127.57810		0.12758	110.05660	0.11006	127.578	16.41	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Call	773.20670		0.77321	851.02450	0.85102	773.207	16.54	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	169.70670		0.16971	148.12450	0.14812	169.707	16.54	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,914.19620		1.91420	2,011.99480	2.01199	1,914.196	17.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	10.69620		0.01070	9.09480	0.00909	10.696	17.58	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	896.06900		0.89607	978.46140	0.97846	896.069	16.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	122.56900		0.12257	105.56140	0.10556	122.569	16.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	705.93950		0.70594	780.85530	0.78086	705.939	16.62	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	202.43950		0.20244	177.95530	0.17796	202.440	16.62	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,962.95710		1.96296	2,061.26830	2.06127	1,962.957	17.66	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	9.45710		0.00946	8.36830	0.00837	9.457	17.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.24770		10.24770	10.34850	10.34850		18.00	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	946.33530		0.94634	1,028.86030	1.02886	946.335	16.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	148.63530		0.14864	130.36030	0.13036	148.635	16.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	773.91870		0.77392	849.84460	0.84984	773.919	16.60	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	226.21870		0.22622	201.34460	0.20134	226.219	16.60	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,965.47110		1.96547	2,064.44180	2.06444	1,965.471	17.72	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	17.77110		0.01777	15.94180	0.01594	17.771	17.72	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	961.04140		0.96104	1,044.05730	1.04406	961.041	16.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	143.34140		0.14334	125.55730	0.12556	143.341	16.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	953.67090		0.95367	1,036.44220	1.03644	953.671	16.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	145.97090		0.14597	127.94220	0.12794	145.971	16.38	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.28640		10.28640	10.38880	10.38880		18.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	888.75180		0.88875	967.87630	0.96788	888.752	16.47	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	212.35180		0.21235	189.07630	0.18908	212.352	16.47	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	902.23000		0.90223	981.93330	0.98193	902.230	16.45	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	205.83000		0.20583	183.13330	0.18313	205.830	16.45	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	895.47440		0.89547	974.88910	0.97489	895.474	16.46	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	209.07440		0.20907	186.08910	0.18609	209.074	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2014	Any day expiry			10.34140		10.34140	10.52000	10.52000		18.01	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	522.98430		0.52298	0.00000	0.00000	522.984	18.43	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	701.58430		0.70158	0.00000	0.00000	701.584	18.43	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	519.55570		0.51956	0.00000	0.00000	519.556	18.45	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	708.15570		0.70816	0.00000	0.00000	708.156	18.45	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	526.43780		0.52644	0.00000	0.00000	526.438	18.40	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	695.03780		0.69504	0.00000	0.00000	695.038	18.40	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.38870		10.38870	10.49600	10.49600		18.06	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,413.14340		1.41314	1,513.97290	1.51397	1,413.143	16.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	114.44340		0.11444	107.97290	0.10797	114.443	16.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,404.82260		1.40482	1,505.55940	1.50556	1,404.823	16.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	116.12260		0.11612	109.55940	0.10956	116.123	16.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,396.52300		1.39652	1,497.16190	1.49716	1,396.523	16.10	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	117.82300		0.11782	111.16190	0.11116	117.823	16.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.41840		10.41840	10.52720	10.52720		17.99	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,448.72530		1.44873	1,551.68990	1.55169	1,448.725	16.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	120.32530		0.12033	114.48990	0.11449	120.325	16.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,440.44350		1.44044	1,543.31480	1.54331	1,440.444	16.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	122.04350		0.12204	116.11480	0.11611	122.044	16.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,432.18270		1.43218	1,534.95740	1.53496	1,432.183	16.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	123.78270		0.12378	117.75740	0.11776	123.783	16.03	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.53220		10.53220	10.64500	10.64500		18.04	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	987.90940		0.98791	1,066.99480	1.06699	987.909	16.63	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	415.70940		0.41571	381.99480	0.38199	415.709	16.63	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	998.88930		0.99889	1,078.59890	1.07860	998.889	16.60	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	406.68930		0.40669	373.59890	0.37360	406.689	16.60	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	993.38590		0.99339	1,072.78550	1.07279	993.386	16.62	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	411.18590		0.41119	377.78550	0.37779	411.186	16.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010	0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010	0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000	0.02000	20.00000	0.02000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.15321	109.15321	108.74690	108.74690			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,846.79000	5.84679	6,253.10000	6.25310	5,846.790		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,856.79000	5.85679	6,263.10000	6.26310	5,856.790		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,836.79000	5.83679	6,243.10000	6.24310	5,836.790		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.42834	85.67504	9.56558	84.62447			0.00	0	292.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	3,417.16000		3.41716	4,467.73000	4.46773	3,417.160		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,623.71000		74.62371	73,573.14000	73.57314	74,623.710		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			9.54819		83.10277	9.69028	82.03746			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	8,661.47000		8.66147	9,726.78000	9.72678	8,661.470		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	8,573.19000		8.57319	9,638.50000	9.63850	8,573.190		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,485.04000		8.48504	9,550.35000	9.55035	8,485.040		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			428.08700		428.08700	424.19100	424.19100			12,842,610.00	3	387.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	179,030.00000		17.90300	17,990.00000	21.79900	179,030.000		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	179,130.00000		17.91300	18,090.00000	21.80900	179,130.000		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	179,230.00000		17.92300	18,190.00000	21.81900	179,230.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.12800		434.12800	430.17700	430.17700			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	118,620.00000		11.86200	158,130.00000	15.81300	118,620.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	118,720.00000		11.87200	158,230.00000	15.82300	118,720.000		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	118,820.00000		11.88200	158,330.00000	15.83300	118,820.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future	196.39200		196.39200	195.33600	195.33600			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future	199.19000		199.19000	198.11800	198.11800			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	529.84500		529.84500	543.92600	543.92600			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.15000	94.85000	5.15000	94.85000	94.85000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.20000	94.80000	5.25000	94.75000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.27000	94.73000	5.35000	94.65000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.31000	94.69000	5.45000	94.55000	94.55000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.43000	94.57000	5.66000	94.34000	94.34000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.59000	94.41000	5.86000	94.14000	94.14000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.74000	94.26000	6.01000	93.99000	93.99000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	6.10000	93.90000	6.41000	93.59000	93.59000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.36000	93.64000	6.75000	93.25000	93.25000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.65000		93.35000	7.04000	92.96000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.94000		93.06000	7.30000	92.70000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.24000		92.76000	7.60000	92.40000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.97080		7.97080	7.92620	7.92620		22.54		11,956,200.00	1,500	1,500.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	630.93100		0.63093	586.41600	0.58642	630.931	38.78		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.13100		0.00013	0.21600	0.00022	0.131	38.78		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	620.94560		0.62095	576.44300	0.57644	620.946	38.58		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.14560		0.00015	0.24300	0.00024	0.146	38.58		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	610.96190		0.61096	566.47320	0.56647	610.962	38.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.16190		0.00016	0.27320	0.00027	0.162	38.37		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.04680		8.04680	8.00400	8.00400		12.08		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	504.05790		0.50406	474.56570	0.47457	504.058	12.31		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	47.25790		0.04726	60.56570	0.06057	47.258	12.31		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	495.75140		0.49575	466.56260	0.46656	495.751	12.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	48.95140		0.04895	62.56260	0.06256	48.951	12.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	487.49550		0.48750	458.61370	0.45861	487.496	12.28		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	50.69550		0.05070	64.61370	0.06461	50.696	12.28		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.10010		8.10010	8.05880	8.05880		14.01		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	300.45800		0.30046	281.89330	0.28189	300.458	14.12		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	350.35800		0.35036	373.09330	0.37309	350.358	14.12		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	296.43010		0.29643	277.96050	0.27796	296.430	14.14		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	356.33010		0.35633	379.16050	0.37916	356.330	14.14		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	304.53200		0.30453	286.27360	0.28627	304.532	14.10		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	344.43200		0.34443	367.47360	0.36747	344.432	14.10		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.65164		103.99872	7.82932	102.81250				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	2,471.10000		2.47110	3,657.32000	3.65732	2,471.100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,401.73000	2.40173	3,587.95000	3.58795	2,401.730			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	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	2,332.42000	2.33242	3,518.64000	3.51864	2,332.420			0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.74916	101.55064	7.93443	100.34776				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	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	8,691.49000	8.69149	9,894.37000	9.89437	8,691.490			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	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	8,618.76000	8.61876	9,821.64000	9.82164	8,618.760			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	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	8,546.08000	8.54608	9,748.96000	9.74896	8,546.080			0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.21430	119.45894	6.32757	119.21828			2.41	5,972,947.00	50	19,475.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,003.31000	90.00331	89,762.65000	89.76265	90,003.310		2.54	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	2.54	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.36872	114.33839	6.50075	114.09442			2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	198.97000	0.19897	69.76000	0.06976	198.970		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,652.40000	1.65240	1,767.16000	1.76716	1,652.400		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	202.99000	0.20299	71.91000	0.07191	202.990		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,637.60000	1.63760	1,750.49000	1.75049	1,637.600		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	207.07000	0.20707	74.11000	0.07411	207.070		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,622.86000	1.62286	1,733.87000	1.73387	1,622.860		2.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.54333	115.87630	6.69872	115.62939			2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	284.33000	0.28433	110.14000	0.11014	284.330		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,702.39000	1.70239	1,775.11000	1.77511	1,702.390		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	276.72000	0.27672	105.32000	0.10532	276.720		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,727.17000	1.72717	1,802.68000	1.80268	1,727.170		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	280.51000	0.28051	107.71000	0.10771	280.510		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,714.76000	1.71476	1,788.87000	1.78887	1,714.760		2.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.75990	110.63633	6.94707	110.38612		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	177.59000	0.17759	43.39000	0.04339	177.590	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,281.30000	2.28130	2,397.31000	2.39731	2,281.300	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	173.29000	0.17329	41.68000	0.04168	173.290	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,304.52000	2.30452	2,423.12000	2.42312	2,304.520	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	175.43000	0.17543	42.53000	0.04253	175.430	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,292.90000	2.29290	2,410.21000	2.41021	2,292.900	1.99	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.97586	121.82867	8.16329	120.10700		13.18	292,388,808.00	2,400	61,483.00
R186	On 01/08/2013	Bond Future	7.25	Call	353.89000	0.35389	108.90000	0.10890	353.890	12.88	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,361.16000	7.36116	8,837.84000	8.83784	7,361.160	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,620.92000	7.62092	5,983.85000	5.98385	7,620.920	13.48	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	302.96000	0.30296	387.56000	0.38756	302.960	13.48	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.00	Call	145.72000	0.14572	32.11000	0.03211	145.720	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,697.64000	9.69764	11,305.70000	11.30570	9,697.640	12.88	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	299.55000	0.29955	86.71000	0.08671	299.550	12.88	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,810.20000	7.81020	9,319.03000	9.31903	7,810.200	12.88	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,556.26000	112.55626	110,834.59000	110.83459	112,556.260	13.72	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.72	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	765.36000	0.76536	304.50000	0.30450	765.360	12.96	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	5,296.54000	5.29654	6,557.35000	6.55735	5,296.540	12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,467.66000	2.46766	0.00000	0.00000	2,467.660	13.10	2,467,660.00	1,000	1,000.00
R186	On 01/08/2013	Bond Future	8.00	Put	2,243.96000	2.24396	0.00000	0.00000	2,243.960	13.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	52.14000	0.05214	7.56000	0.00756	52.140	12.88	0.00	0	1,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Put	12,219.42000		12.21942	13,896.51000	13.89651	12,219.420	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	64.79000		0.06479	10.29000	0.01029	64.790	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,703.23000		11.70323	13,370.40000	13.37040	11,703.230	12.88	0.00	0	100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,161.11000		9.16111	0.00000	0.00000	9,161.110	13.58	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	162.43000		0.16243	0.00000	0.00000	162.430	13.58	162,430.00	1,000	1,000.00
R186	On 01/08/2013	Bond Future	6.50	Call	16.06000		0.01606	1.40000	0.00140	16.060	12.88	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,871.65000		14.87165	16,578.66000	16.57866	14,871.650	12.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.07015		123.54792	8.26477	121.80206		13.61	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,664.70000		4.66470	3,293.88000	3.29388	4,664.700	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,854.21000		3.85421	4,229.25000	4.22925	3,854.210	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,861.99000		7.86199	6,188.95000	6.18895	7,861.990	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,916.64000		1.91664	1,989.46000	1.98946	1,916.640	13.86	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,409.84000		9.40984	7,646.12000	7.64612	9,409.840	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,383.12000		1.38312	1,365.26000	1.36526	1,383.120	13.98	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.50	Call	412.22000		0.41222	127.41000	0.12741	412.220	13.31	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,909.79000		15.90979	17,370.84000	17.37084	15,909.790	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	659.07000		0.65907	247.82000	0.24782	659.070	13.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,510.23000		13.51023	14,844.84000	14.84484	13,510.230	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,944.63000		3.94463	2,667.35000	2.66735	3,944.630	13.53	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,582.81000		4.58281	5,051.39000	5.05139	4,582.810	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,571.21000		4.57121	3,211.46000	3.21146	4,571.210	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,940.46000		3.94046	4,326.57000	4.32657	3,940.460	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,617.83000		4.61783	3,252.53000	3.25253	4,617.830	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,897.16000		3.89716	4,277.72000	4.27772	3,897.160	13.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.15784		119.91920	8.35944	118.15017		13.48	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,638.09000		3.63809	2,510.58000	2.51058	3,638.090	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,240.55000		7.24055	7,882.07000	7.88207	7,240.550	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,567.93000		3.56793	2,450.31000	2.45031	3,567.930	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	7,355.50000		7.35550	8,006.91000	8.00691	7,355.500	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,603.10000		3.60310	2,480.15000	2.48015	3,603.100	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,298.07000		7.29807	7,944.15000	7.94415	7,298.070	13.35	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.24935		121.54325	8.45836	119.75030		13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,291.85000		2.29185	1,444.48000	1.44448	2,291.850	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,776.74000		12.77674	13,722.32000	13.72232	12,776.740	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,247.27000		2.24727	1,409.46000	1.40946	2,247.270	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,927.53000		12.92753	13,882.67000	13.88267	12,927.530	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,269.49000		2.26949	1,426.89000	1.42689	2,269.490	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,852.01000		12.85201	13,802.36000	13.80236	12,852.010	12.84	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			283.05373		283.05373	279.63571	279.63571			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	11,936.27000		11.93627	15,354.29000	15.35429	11,936.270		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	11,946.27000		11.94627	15,364.29000	15.36429	11,946.270		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	11,956.27000		11.95627	15,374.29000	15.37429	11,956.270		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			5.81917		104.90589	5.86844	104.83994		1.48	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,660.21000		67.66021	67,594.26000	67.59426	67,660.210	1.58	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future			5.95164		106.38629	6.01349	106.31950		1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	39.84000		0.03984	9.44000	0.00944	39.840	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,306.33000		1.30633	1,342.72000	1.34272	1,306.330	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	40.84000		0.04084	9.81000	0.00981	40.840	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,296.33000		1.29633	1,332.09000	1.33209	1,296.330	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	41.86000		0.04186	10.19000	0.01019	41.860	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,286.35000		1.28635	1,321.47000	1.32147	1,286.350	1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.11067		103.40850	6.19101	103.34111		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	140.93000		0.14093	64.69000	0.06469	140.930	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	858.89000		0.85889	850.04000	0.85004	858.890	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	136.96000		0.13696	62.07000	0.06207	136.960	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	871.90000		0.87190	864.40000	0.86440	871.900	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	138.94000		0.13894	63.37000	0.06337	138.940	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	865.39000		0.86539	857.21000	0.85721	865.390	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.39139		104.80890	6.50609	104.74063		1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	79.50000		0.07950	22.17000	0.02217	79.500	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,059.67000		1.05967	1,070.61000	1.07061	1,059.670	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	77.63000		0.07763	21.34000	0.02134	77.630	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,069.92000		1.06992	1,081.90000	1.08190	1,069.920	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	78.56000		0.07856	21.75000	0.02175	78.560	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,064.79000		1.06479	1,076.25000	1.07625	1,064.790	0.97	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			204.28693		204.28693	204.03341	204.03341			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	18,703.07000		18.70307	18,956.59000	18.95659	18,703.070		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.00	Put	18,713.07000		18.71307	18,966.59000	18.96659	18,713.070		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	18,723.07000		18.72307	18,976.59000	18.97659	18,723.070		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			6.84341		108.18111	6.95245	107.78540		4.93	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,967.91000		94.96791	94,572.20000	94.57220	94,967.910	5.12	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	5.12	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.97180		105.54831	7.08986	105.14711		5.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	164.70000		0.16470	37.90000	0.03790	164.700	5.03	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,573.59000		4.57359	4,847.99000	4.84799	4,573.590	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	289.96000		0.28996	93.53000	0.09353	289.960	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,701.08000		3.70108	3,905.85000	3.90585	3,701.080	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	295.55000		0.29555	96.34000	0.09634	295.550	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,671.24000		3.67124	3,873.23000	3.87323	3,671.240	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	301.39000		0.30139	99.33000	0.09933	301.390	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,641.67000		3.64167	3,840.81000	3.84081	3,641.670	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,318.79000		103.31879	102,917.59000	102.91759	103,318.790	5.34	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	5.34	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.10146		106.96788	7.22917	106.56159		4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	571.19000		0.57119	230.28000	0.23028	571.190	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,627.71000		3.62771	3,693.09000	3.69309	3,627.710	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	429.25000		0.42925	145.88000	0.14588	429.250	4.78	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,182.60000		4.18260	4,305.52000	4.30552	4,182.600	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	556.31000		0.55631	220.96000	0.22096	556.310	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,678.96000		3.67896	3,749.90000	3.74990	3,678.960	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	563.71000		0.56371	225.58000	0.22558	563.710	4.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Put	3,653.29000		3.65329	3,721.45000	3.72145	3,653.290	4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.24028		104.25525	7.37902	103.84351		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	453.61000		0.45361	133.64000	0.13364	453.610	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,976.11000		4.97611	5,067.88000	5.06788	4,976.110	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	443.11000		0.44311	128.40000	0.12840	443.110	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,028.37000		5.02837	5,125.40000	5.12540	5,028.370	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	448.33000		0.44833	131.00000	0.13100	448.330	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,002.21000		5.00221	5,096.62000	5.09662	5,002.210	4.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.02241		105.30676	7.14048	104.77352		6.81	180,917,013.68	1,718	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,423.26000		96.42326	95,890.02000	95.89002	96,423.260	7.07	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.13296		106.79281	7.25871	106.25216		6.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	546.75000		0.54675	208.95000	0.20895	546.750	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,261.91000		4.26191	4,464.76000	4.46476	4,261.910	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	556.39000		0.55639	214.47000	0.21447	556.390	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,226.53000		4.22653	4,425.26000	4.42526	4,226.530	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	566.16000		0.56616	220.10000	0.22010	566.160	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,191.30000		4.19130	4,385.89000	4.38589	4,191.300	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,565.32000		1.56532	968.55000	0.96855	1,565.320	6.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,140.75000		2.14075	2,084.63000	2.08463	2,140.750	6.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.23908		104.19833	7.37270	103.65071		6.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	945.33000		0.94533	452.01000	0.45201	945.330	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,467.13000		4.46713	4,521.43000	4.52143	4,467.130	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	956.55000		0.95655	459.92000	0.45992	956.550	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,435.52000		4.43552	4,486.51000	4.48651	4,435.520	6.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.39	Call	934.21000		0.93421	444.21000	0.44421	934.210	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,498.86000		4.49886	4,556.48000	4.55648	4,498.860	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35591		105.60947	7.49840	105.05443		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	837.59000		0.83759	325.63000	0.32563	837.590	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,100.44000		6.10044	6,143.52000	6.14352	6,100.440	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	846.28000		0.84628	330.98000	0.33098	846.280	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,067.59000		6.06759	6,107.33000	6.10733	6,067.590	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	828.96000		0.82896	320.35000	0.32035	828.960	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,133.36000		6.13336	6,179.79000	6.17979	6,133.360	6.55	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.70895		101.18611	5.82709	101.13439		0.53	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,188.00000		30.18800	30,136.28000	30.13628	30,188.000	0.58	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.58	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.31344		102.61404	6.60782	102.56168		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	9.05000		0.00905	0.78000	0.00078	9.050	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	370.41000		0.37041	414.50000	0.41450	370.410	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	9.19000		0.00919	0.80000	0.00080	9.190	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	368.75000		0.36875	412.72000	0.41272	368.750	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	9.33000		0.00933	0.82000	0.00082	9.330	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	367.10000		0.36710	410.95000	0.41095	367.100	0.39	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.27272		100.31144	7.42133	99.56180		7.98	0.00	0	23,757.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	92,740.25000		92.74025	91,990.61000	91.99061	92,740.250	8.34	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.37727		101.72707	7.53405	100.96687		7.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	777.76000		0.77776	388.83000	0.38883	777.760	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,196.03000		4.19603	4,567.30000	4.56730	4,196.030	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	790.70000		0.79070	397.50000	0.39750	790.700	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,158.21000		4.15821	4,525.21000	4.52521	4,158.210	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	803.79000		0.80379	406.32000	0.40632	803.790	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,120.58000		4.12058	4,483.31000	4.48331	4,120.580	7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.47825		99.45566	7.64334	98.68555		7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,009.59000		1.00959	602.77000	0.60277	1,009.590	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,937.30000		4.93730	5,300.59000	5.30059	4,937.300	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	984.73000		0.98473	583.47000	0.58347	984.730	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,010.80000		5.01080	5,379.65000	5.37965	5,010.800	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	997.10000		0.99710	593.07000	0.59307	997.100	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,973.97000		4.97397	5,340.05000	5.34005	4,973.970	7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.59026		100.80256	7.76452	100.02207		7.75	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	809.52000		0.80952	401.67000	0.40167	809.520	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,267.79000		7.26779	7,640.43000	7.64043	7,267.790	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	791.68000		0.79168	389.26000	0.38926	791.680	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,347.25000		7.34725	7,725.32000	7.72532	7,347.250	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	800.56000		0.80056	395.43000	0.39543	800.560	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,307.47000		7.30747	7,682.83000	7.68283	7,307.470	7.59	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future			7.39292		98.64182	7.56604	97.67273		9.18	0.00	0	19,369.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,597.35000		89.59735	88,628.26000	88.62826	89,597.350	9.54	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.54	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.49179		96.63800	7.67328	95.65526		9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	941.01000		0.94101	422.04000	0.42204	941.010	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,861.02000		4.86102	5,324.79000	5.32479	4,861.020	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	955.73000		0.95573	431.47000	0.43147	955.730	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,818.51000		4.81851	5,276.99000	5.27699	4,818.510	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	970.60000		0.97060	441.06000	0.44106	970.600	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,776.20000		4.77620	5,229.40000	5.22940	4,776.200	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,422.44000		2.42244	1,564.98000	1.56498	2,422.440	9.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,377.71000		2.37771	2,502.99000	2.50299	2,377.710	9.78	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.58499		97.93771	7.77479	96.94206		9.10	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,163.40000		1.16340	642.08000	0.64208	1,163.400	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,699.67000		5.69967	6,174.00000	6.17400	5,699.670	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,178.15000		1.17815	653.04000	0.65304	1,178.150	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,658.55000		5.65855	6,129.09000	6.12909	5,658.550	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,149.30000		1.14930	631.69000	0.63169	1,149.300	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,741.48000		5.74148	6,219.52000	6.21952	5,741.480	8.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.68267		95.86740	7.88145	94.85832		9.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	904.83000		0.90483	439.35000	0.43935	904.830	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,303.07000		8.30307	8,846.67000	8.84667	8,303.070	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	915.01000		0.91501	446.24000	0.44624	915.010	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,257.26000		8.25726	8,797.57000	8.79757	8,257.260	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	894.74000		0.89474	432.54000	0.43254	894.740	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,348.99000		8.34899	8,895.87000	8.89587	8,348.990	9.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.78472		77.43412	8.93584	76.26406		18.71		6,969,070.80	90	10,032.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,485.01000		67.48501	66,314.95000	66.31495	67,485.010	19.30		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.30		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	308.90000		0.30890	111.22000	0.11122	308.900	18.36		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,873.74000		6.87374	7,846.12000	7.84612	6,873.740	18.36		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.87517		75.38256	9.03105	74.19608		19.83		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,993.42000		2.99342	2,129.10000	2.12910	2,993.420	19.69		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,760.91000		4.76091	5,083.07000	5.08307	4,760.910	19.69		0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,474.05000		3.47405	2,551.85000	2.55185	3,474.050	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,135.04000		4.13504	4,399.32000	4.39932	4,135.040	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,509.87000		3.50987	2,583.73000	2.58373	3,509.870	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,092.78000		4.09278	4,353.12000	4.35312	4,092.780	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,545.89000		3.54589	2,615.83000	2.61583	3,545.890	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,050.84000		4.05084	4,307.26000	4.30726	4,050.840	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,463.92000		6.46392	5,324.71000	5.32471	6,463.920	20.13		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,881.51000		1.88151	1,928.78000	1.92878	1,881.510	20.13		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.95901		76.39639	9.11945	75.19416		19.61		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,464.99000		3.46499	2,567.91000	2.56791	3,464.990	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,592.44000		6.59244	6,897.59000	6.89759	6,592.440	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,403.61000		3.40361	2,512.99000	2.51299	3,403.610	19.36		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,693.18000		6.69318	7,004.79000	7.00479	6,693.180	19.36		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,434.22000		3.43422	2,540.36000	2.54036	3,434.220	19.37		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,642.66000		6.64266	6,951.03000	6.95103	6,642.660	19.37		0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.04420		74.28603	9.20939	73.06758		19.84		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.86	Call	2,210.69000		2.21069	1,518.56000	1.51856	2,210.690	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,955.54000		11.95554	12,481.86000	12.48186	11,955.540	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,170.38000		2.17038	1,484.36000	1.48436	2,170.380	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,096.41000		12.09641	12,628.84000	12.62884	12,096.410	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,190.47000		2.19047	1,501.40000	1.50140	2,190.470	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,025.84000		12.02584	12,555.22000	12.55522	12,025.840	19.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.12577		157.12577	154.63873	154.63873			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	15,864.23000		15.86423	18,351.27000	18.35127	15,864.230		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	15,874.23000		15.87423	18,361.27000	18.36127	15,874.230		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	15,884.23000		15.88423	18,371.27000	18.37127	15,884.230		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			129.92760		129.92760	130.35124	130.35124			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	361.24000	0.36124	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	62.40000		0.06240	0.00000	0.00000	62.400		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	351.24000	0.35124	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	72.40000		0.07240	0.00000	0.00000	72.400		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	341.24000	0.34124	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.01	Put	82.40000		0.08240	0.00000	0.00000	82.400		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			132.35589		132.35589	132.92714	132.92714			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	5,634.11000		5.63411	5,062.86000	5.06286	5,634.110		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	5,644.11000		5.64411	5,072.86000	5.07286	5,644.110		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	5,654.11000		5.65411	5,082.86000	5.08286	5,654.110		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.59665		88.67625	8.77351	87.27359		16.22	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,061.23000		78.06123	76,658.57000	76.65857	78,061.230	16.85	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.69255		86.39085	8.87526	84.96852		17.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,350.02000		3.35002	2,429.21000	2.42921	3,350.020	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,163.83000		4.16383	4,665.35000	4.66535	4,163.830	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,386.27000		3.38627	2,460.84000	2.46084	3,386.270	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,120.22000		4.12022	4,617.12000	4.61712	4,120.220	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,422.96000		3.42296	2,492.70000	2.49270	3,422.960	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,077.17000		4.07717	4,569.24000	4.56924	4,077.170	16.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.78316		87.55267	8.97160	86.11148		17.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,201.57000		3.20157	2,307.54000	2.30754	3,201.570	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,984.40000		6.98440	7,531.56000	7.53156	6,984.400	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,142.08000		3.14208	2,255.24000	2.25524	3,142.080	16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,090.16000		7.09016	7,644.51000	7.64451	7,090.160	16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,171.74000		3.17174	2,281.30000	2.28130	3,171.740	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,037.14000		7.03714	7,587.89000	7.58789	7,037.140	16.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.87174		85.19986	9.06599	83.73918		17.42	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,147.90000		2.14790	1,454.37000	1.45437	2,147.900	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,160.93000		12.16093	12,928.08000	12.92808	12,160.930	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,108.37000		2.10837	1,421.73000	1.42173	2,108.370	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,300.68000		12.30068	13,074.72000	13.07472	12,300.680	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,128.07000		2.12807	1,437.98000	1.43798	2,128.070	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,230.68000		12.23068	13,001.27000	13.00127	12,230.680	17.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.84364		78.73814	9.00487	77.43648		19.01	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,290.24000		68.29024	66,988.58000	66.98858	68,290.240	19.73	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.73	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.93287		76.56513	9.09922	75.24519		20.12	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	866.20000		0.86620	524.02000	0.52402	866.200	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,994.16000		10.99416	11,971.92000	11.97192	10,994.160	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	880.76000		0.88076	534.69000	0.53469	880.760	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,909.77000		10.90977	11,883.64000	11.88364	10,909.770	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	851.81000		0.85181	513.51000	0.51351	851.810	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,078.92000		11.07892	12,060.56000	12.06056	11,078.920	19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.98101		101.32045	9.11205	99.97833			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	13,244.10000		13.24410	14,586.22000	14.58622	13,244.100		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	13,114.55000		13.11455	14,456.67000	14.45667	13,114.550		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 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	12,985.25000	12.98525	14,327.37000	14.32737	12,985.250		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.07512	98.32931	9.21057	96.96826			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	14,191.85000	14.19185	15,552.90000	15.55290	14,191.850		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	14,062.52000	14.06252	15,423.57000	15.42357	14,062.520		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	13,933.45000	13.93345	15,294.50000	15.29450	13,933.450		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660	1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.00000	0.09660	966.00000	0.09660	966.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.00000	0.08660	866.00000	0.08660	866.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.00000	0.07660	766.00000	0.07660	766.000	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	452.52780	0.04525	454.66300	0.04547	452.528	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	374.52780	0.03745	376.66300	0.03767	374.528	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	405.65210	0.04057	407.81470	0.04078	405.652	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	427.65210	0.04277	429.81470	0.04298	427.652	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	364.32360	0.03643	366.50320	0.03665	364.324	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	486.32360	0.04863	488.50320	0.04885	486.324	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>4,751,815,336.77</b>	<b>713,575</b>	<b>3 184 353.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.20896			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.15000	105.56621	7.15000	105.48563			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83023			0.00	0	500,000.00
AA05	On 22/03/2019	Spot Bond	8.27000	106.70381	8.27000	106.60986			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.35873			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.47470			0.00	0	2,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.74837	8.00000	47.70768			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.13500	97.08831	9.13500	96.99409			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.30000	103.11816	7.30000	103.03783		153,300,000.00		21,000	7,777,000.00
AB07	On 07/03/2014	Spot Bond	6.95500	103.71889	6.95500	103.64184			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.83550			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.58500	106.75353	8.58500	106.65603			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.83631			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.78000	135.91476	0.78000	135.69003		12,090,000,000.00		15,500,000	15,500,000.00
ABCP13	On 07/12/2023	Spot Bond	2.05000	132.52403	2.05000	262.75898			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.34187			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.32570			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56648			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.92855			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.92632			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.56000	109.26127	7.56000	109.17317			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.09402			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.55500	104.40049	7.55500	104.31637			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.60280			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.40371			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.34044			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.29323			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.40822			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.58407			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.65500	104.72424	6.65500	104.64919		6,655,000.00	1,000	651,000.00	
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45354			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37468			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.53000	129.83578	4.53000	129.56896			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.72000	124.82300	2.72000	124.59058			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.03000	117.76660	2.03000	117.55589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	2.93000	104.59736	2.93000	104.39970			14,650,000,000.00	5,000,000	5,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.88500	118.42817	10.88500	118.28955			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.87742			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.82933			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.92992			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.16529			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.33000	114.38468	3.33000	114.16377			11,655,000,000.00	3,500,000	1,750,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.27059	100.00000	26.01694			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.79000	163.79295	1.79000	163.50411			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.78710	2.76000	150.50542			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.82000	166.48219	1.82000	168.51710			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000	162.59166	2.20000	162.29776			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.88125	70.45421	7.88125	70.39023			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.88125	70.45421	7.88125	70.39023			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.39481	84.61000	15.29173			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.44000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.87352			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.63000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	40.96117	100.00000	40.65120			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.32000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.02000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.15000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.01000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20861			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.05312			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.34000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.09500	102.25747	7.09500	102.17916			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	111.02000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.81000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.37000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36589			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.09000	116.52949	7.09000	116.44127			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	106.50000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	85.64000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.88000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000	94.39331	2.64000	99.25749			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	97.08985	2.89000	140.25474			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000	110.17830	2.80000	184.96301			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	110.05000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	84.56000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.38500	89.97985	9.38500	91.93819			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.21000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.52348			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.79000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	100.00000	6.02604	100.00000	6.95807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.18500	109.03055	8.18500	108.93552			90,035,000.00	11,000	1,931,000.00
ABS5	On 01/05/2015	Spot Bond	7.10000	103.13554	7.10000	103.05736			56,800,000.00	8,000	1,798,000.00
ABS6	On 01/06/2020	Spot Bond	8.86000	97.00089	8.86000	96.90902			70,880,000.00	8,000	1,382,000.00
ABS7	On 11/09/2026	Spot Bond	9.77000	95.22330	9.77000	95.12462			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.55000	106.78686	7.55000	106.70088			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.78000	127.29699	0.78000	127.08647			8,580,000,000.00	11,000,000	28,000,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.42338	4.00000	123.17642			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.86000	134.64891	1.86000	266.97752			0.00	0	50,000,000.00
ABSI3	On 31/01/2017	Spot Bond	0.02000	125.79908	0.02000	128.40282			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.60000	126.19691	1.60000	128.50721			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47998			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89020			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.42971	100.00000	27.16197			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31344			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31344			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.25000	107.79062	11.25000	107.66245			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.62616			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.79046	100.00000	1.76870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.64299			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.88109			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89726			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.67198	100.00000	10.54228			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89824			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60933			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.24524	11.00000	57.17981			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.83006	100.00000	6.74706			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44855			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.43140			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.88529			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.87912			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86566			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88107			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.87928			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.82629			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.82629			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.84444			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88841			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.84444			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.80816			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.85183			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.89062			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.89259			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54533			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.89259			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88356			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.87929			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.87765			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.88091			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.90068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.88842			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14815			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.15000	106.57766	9.15000	103.97660			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89832			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.68000	104.23754	7.68000	104.15077			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.84018			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.99166			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.74742			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87156			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.32533	100.00000	4.28716			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.84402	100.00000	5.79274			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.04948			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	153.63686			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	153.67557			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.88508			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.45446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.45446			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87156			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.33364			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.88913			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89011			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.03170			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.21546			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.03227			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.79207			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.59040			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00325			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.32858			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.76930			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.88461			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03481			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.90623			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62608			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.90042			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.90317			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89784			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88771			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.89338			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89994			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89816			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.47003	10.23000	102.35897			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.89619			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89913			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.85638			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.71519			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89826			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.21000	102.62311	9.21000	102.52162			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88813			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.98772	1.75000	106.91934			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89832			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89780			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88384			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.87973			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.88794			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89007			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.88055			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88465			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87563			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88384			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.87892			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.88121			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.88055			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89091			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.88387			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.88176			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.90268			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.90667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.89895			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89653			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.88135			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.87596			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86662			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.88302			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86792			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86744			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86662			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.67361			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.87317			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.87317			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	113.33841			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	114.15197			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.89122			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89237			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.78829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.42355			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80759			0.00	0	3,600,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.05923			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.92685	100.00000	5.86963			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.42068			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.46876			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.50074			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.03956			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.15586			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.31079			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.88032			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.82000	97.85890	7.82000	97.77363			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.16535			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.37403			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.43000	102.86465	8.43000	102.77236			50,580,000.00	6,000	2,749,000.00
AIR02	On 30/04/2023	Spot Bond	9.21000	117.32548	9.21000	117.21008			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.96562	100.00000	46.50720			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35000	111.48496	7.35000	111.39752			14,700,000.00	2,000	8,296,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.80281	100.00000	44.36552			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.03430	100.00000	12.91929			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	145.70983	3.14000	145.43169			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.03000	102.77715	4.03000	128.23378			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.01760			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83158			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10645			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11111			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	100.00000	1.57230	100.00000	1.55276		100,000,000,000,000.00	000,000,000	400,000,000.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.41352			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68000	106.73247	8.68000	106.63340			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02142			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.06551			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.83556	100.00000	65.19296			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.75650			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.27500	111.54772	7.27500	111.46064			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.55071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92921			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.91500	102.42794	6.91500	102.35166			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.40140			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.53500	103.25985	7.53500	103.17641			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.63500	106.66237	8.63500	106.56387			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.77272			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.30230	105.43401	11.30230	104.17268			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.97932			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.27189	102.86040	11.27189	102.52030			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.30814	102.73491	11.30814	102.44136			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.97918			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.34552	102.49243	11.34552	102.28441			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.18487	101.15725	12.18487	100.94863			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.02899			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.02899			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.02905			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.55230	101.19675	11.55230	101.47016			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.47683	103.90264	11.47683	102.32534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	11.27189	102.86040	11.27189	102.52030			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.40338	102.81858	11.40338	102.48247			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57495	95.12591	10.57495	101.76788			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.91945			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.90650			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.90650			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.79744			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.90244	101.01005	10.90244	101.36152			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41000	101.37948	11.41000	101.25423			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.55188	10.22500	98.36877			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.36168			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.73030			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.71104	12.22500	101.90822			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.87676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	11.08000	61.06811	11.08000	100.96271			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.81728			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.86685			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.86685			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.79348			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35074			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.30230	105.97970	14.30230	104.73939			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.52796	102.87501	15.52796	102.60637			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.41008	102.58932	14.41008	102.52688			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.51024			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.51024			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.51024			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.60905			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.61511	100.00000	8.54992			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.68506	100.00000	22.46364			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.64596	100.00000	20.44444			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74441	100.00000	12.62002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74849	100.00000	12.62541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.40860	100.00000	15.25821			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35129	100.00000	13.22097			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	59.73640	100.00000	59.28434			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.90289			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.02915			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.07894			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.12346			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	82.02247	100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.76000	107.45316	1.76000	171.21238			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13000	93.88656	8.13000	137.31202			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13000	95.16997	8.13000	137.61411			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51500	98.04227	8.51500	97.95295			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.83385			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.49430			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.48547			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.97409			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76446			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.13594			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.58695			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.55332	100.00000	56.00730			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	96.75035	100.00000	95.78284			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.83000	98.80538	7.83000	98.72292			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.05382			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96004			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.98168			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.05376			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32710			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.33777	100.00000	6.27591			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77918			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82194			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.84636			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.91959			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.01715			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.19944	100.00000	6.13893			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.19944	100.00000	6.13893			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.93520			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.92935			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.92775			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.40500	103.49516	8.40500	103.40258			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.92297			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.91439			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.54413	100.00000	4.38739			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.54413	100.00000	4.38739			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.78000	107.36573	6.78000	107.28666			54,240,000.00	8,000	2,382,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.66903			0.00	0	7,500,000.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.26676			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.91468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.83066			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.36925			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.76948	100.00000	6.70412			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.44538			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.37054			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.39176			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.43031			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58997			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.85718			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.93182			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45661			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88854			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	12.12106	100.00000	12.00276			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.35500	108.88069	7.35500	108.79525			36,775,000.00	5,000	2,356,000.00
CBL08	On 02/11/2016	Spot Bond	9.28500	115.44343	9.28500	115.32960			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.28848			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.90831			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98500	105.03277	8.98500	104.93247			26,955,000.00	3,000	7,632,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	10.99000	104.44632	10.99000	104.32494			549,500,000,000.00	50,000,000	25,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.13496			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.24000	105.60849	11.24000	105.48095			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78372			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.17500	101.63599	9.17500	101.53694			119,275,000.00	13,000	1,836,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.57961			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.68000	100.80012	11.68000	100.67376			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.81940			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.99920			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71281			0.00	0	4,300,000.00
CBL22	On 06/05/2020	Spot Bond	10.01000	76.07515	10.01000	93.49170			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.96000	122.41225	9.96000	116.01165			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.81000	112.15913	9.81000	112.04180			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.25000	116.35681	9.25000	116.24250			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11389			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500	103.83818	11.53500	103.71169			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.69735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.90153			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.18777			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18325			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88939			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88939			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88939			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31156			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88858			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89666			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90313			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.85702			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.43144			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.84765			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89662			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.90229			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89713			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42833			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34531			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88697			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89262			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89095			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.81000	104.18456	10.81000	104.06461			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.39000	102.84775	8.39000	102.75527			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.63960			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.85653			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.24102			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.24102			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65717			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	25.20964	100.00000	24.96624			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	25.00501	100.00000	24.76359			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88516			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	63.81290			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	64.85270	100.00000	64.21970			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51323			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90485			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.68357	10.11000	104.56955			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90485			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.24013			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.85489			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.74495			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.87460	2.76000	111.74053			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	108.82062	3.14000	111.70936			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.44596	8.25000	102.35598			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.83605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90485			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90485			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.82566	3.10000	111.31229			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.61323	2.40000	111.11823			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.83113			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87037			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.84166			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.09655			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.11200			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.15000	102.48480	8.15000	102.39537			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.15730			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13986			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00551			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.01774			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.20000	102.65179	8.20000	102.56167			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.20000	102.65179	8.20000	102.56167			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.25000	101.48605	8.25000	101.39642			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.88192			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86797			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.02202			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.02202			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.43519	100.17539	49.94747			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.89692			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56686			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88019			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.38239			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.40896			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.91952	9.35000	102.81566			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.91952	9.35000	102.81566			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.32874			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.32971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.64565			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.63275			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41878			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41878			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41878			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41878			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41878			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45815			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52358			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52358			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52358			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52358			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52358			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53451			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.01000	105.00841	9.01000	104.90787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.86023			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43166			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93293			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93293			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85834			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86336			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.59307			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83916			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88547			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88629			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89089			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.42396			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46750			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.40177			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89121			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.84121			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13320			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.39684			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.88957			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87072			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87072			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87072			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87072			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.67269			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.29048			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.77495			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.77495			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.75310			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.60083			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.75310			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.42817			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.87268			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.60087			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.60087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59902			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.66207	100.00000	5.60741			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.86907			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.65767			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.66500	94.04073	10.66500	94.20345			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.18500	96.76692	11.18500	95.76380			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51960			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.86465			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.64111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98784			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.96718			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.58006	8.80500	101.05924			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88302			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87694			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87449			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.86497			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87317			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81745			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81745			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81745			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.06090	100.00000	25.82841			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.06090	100.00000	25.82841			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.98713	7.01000	36.57881			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	139.59496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.51500	98.04227	8.51500	125.32800			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.13000	31.30042	8.13000	137.31202			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.13000	31.68482	8.13000	137.61411			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.57305			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.43259			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32635			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32635			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88026			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.88938			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88765			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.32411			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88055			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98784			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89270			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.70000	111.91381	8.70000	108.58939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.77500	101.20336	8.77500	101.10842			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	9.92000	114.68019	9.92000	114.55891			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.15000	106.12784	8.15000	106.03523			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.51000	109.37989	9.51000	109.26948			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.97500	96.53609	9.97500	96.43344			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86000	97.27952	10.86000	97.16715			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.86000	90.08500	10.86000	89.98094			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.29704			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.32231			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20453			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77398			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.29690			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	100.00000	78.49462	100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.37000	93.45016	12.37000	94.57181			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.83959	100.00000	10.70485			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.75273			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.91000	97.29813	7.91000	98.20405			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.66479			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.90280			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.00091			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.80449			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.15000	103.64934	7.15000	103.56925			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.95000	121.53309	6.95000	121.44225			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.11000	110.17615	8.11000	110.07941			210,860,000.00	26,000	38,120,000.00
DV23	On 27/02/2023	Spot Bond	8.65500	111.74592	8.65500	111.64134			43,275,000.00	5,000	86,153,000.00
E170	On 01/08/2020	Spot Bond	7.76000	136.04301	7.76000	135.92862			0.00	0	18,184,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	108.02005			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.33983			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.36821			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.38673			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.05201			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	132.09839			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	112.19911	2.32000	110.34826			139,260,000,000.00	63,300,000	71,400,000.00
EL29	On 19/11/2029	Spot Bond	2.40000	97.26284	2.40000	97.08507			412,800,000,000.00	172,000,000	167,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.36000	110.22282	9.36000	110.11147				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.26000	110.78947	9.26000	110.68052				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91000	102.12599	9.91000	102.01867				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.52000	90.64176	10.52000	94.24052				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.45102				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.61210				0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35079				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.07671	100.00000	51.57391				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.79795	100.00000	54.26888				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	66.66671	100.00000	66.66668				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	87.19044	100.00000	86.38684				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	83.14676	100.00000	100.00000			35,000,000,000,000.00	350,000,000	350,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	126.49045	3.00000	126.25113				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.11000	109.20329	11.11000	109.07290				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.06041				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.07577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38671			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.60000	83.55126	9.60000	97.95821			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.58737			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.53818			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.52092			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.59871			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.57697			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.47751			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.49650			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.51174			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.47979			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.47972			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.50220			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.57000	104.69461	6.57000	104.62066			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.35500	109.07259	7.35500	108.98652			66,195,000.00	9,000	203,522,000.00
ES23	On 25/01/2023	Spot Bond	8.18500	115.87198	8.18500	115.76932			0.00	0	246,070,000.00
ES26	On 02/04/2026	Spot Bond	8.68500	95.25802	8.68500	95.16955			356,085,000.00	41,000	70,086,000.00
ES33	On 15/09/2033	Spot Bond	9.37000	85.08422	9.50000	83.99359			2,726,997,950,000.00	291,035,000	469,347,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39215			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.05762			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.19680			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978		25,600,000,000,000.00	256,000,000	250,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.47035	100.00000	11.35961			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.16218	100.00000	11.05441			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56908			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58938			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65427			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69074			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.20000	104.40584	7.20000	104.32560		93,600,000.00	13,000	11,903,000.00	
FRB05	On 21/12/2018	Spot Bond	9.08000	101.70740	9.08000	97.36546			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.06375			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06368			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.98061			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.29729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.88000	110.44946	10.88000	110.32095			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.20873			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	73.82409	100.00000	73.05076			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.70000	126.90068	1.70000	127.52770			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.89000	134.31070	1.89000	266.30607			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	97.32458	2.87000	140.59411			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.69000	112.00594	2.69000	188.03341			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.36000	115.93396	7.36000	115.84291			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.68726	100.00000	30.41795			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.68726	100.00000	30.41795			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13100	55.84716	8.13100	55.10474			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.64228	9.50500	34.72997			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.40586	9.74000	33.48830			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	98.16909	100.00000	97.14649			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26663			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.62152			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.89427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.78846			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.60354			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.60354			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.27648			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.59286			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03520			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90030			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72940			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92230			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.24074			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.95997	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.95997	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90188			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91183			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.35816			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.55776			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.94286			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.83708			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87658			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.96782	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23134			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.67983			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.01052			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.15148			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.54133			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.35113			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.65636			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.82535			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.53428			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.45210			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.18671			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.14443			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.71739			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.68218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.58593			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.72208			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.29241			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.08887	100.09221	13.09694			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.68151			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.85586			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.02553			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.29371			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.55292			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.18320			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87516			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.89871			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.71289			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.77082			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.39340			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14196			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00698			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14196			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03058			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.73557			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.57730	13.22500	107.16300			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.62274			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10216			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10216			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.62509			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.48217			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.25246			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	87.02615	3.59500	90.12871			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.60506			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.58420			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.51494			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49960			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.48008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	100.00000	8.65267	100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.13300			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.88216			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.87048			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.08262			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.23045			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13131			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.57657			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92775			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.94000	124.43830	2.94000	116.06467			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.90808			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.92924			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.92000	113.67515	2.92000	116.23994			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.36000	99.54912	0.36000	118.29409			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.94000	110.49429	2.94000	116.06467			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.34000	108.19708	1.34000	122.67605			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.41000	108.53922	1.41000	124.41085			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05507			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.13014	100.00000	18.43559			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87265			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88954			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.98885	4.73000	109.76011			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88744			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.89164			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.87381			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82913			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.84985			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.15269			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.89798			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31474			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.95160			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.62601			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.52724	100.00000	9.02136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.48189			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.73500	102.00990	10.73500	101.06354			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.38201			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.54500	102.45364	7.54500	101.52665			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00212			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.73889			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.86145			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.01179			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.10606			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		3.48000	139.13916	3.48000	138.86876			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.46501			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000	0.00000	102.93248			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000	0.00000	102.01457			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000	0.00000	103.63268			0.00	0	450,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000	0.00000	103.18209			0.00	0	7,500,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	102.82203			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.91037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.40000	128.71410	2.40000	255.19527			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.90000	134.19819	1.90000	266.08271			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.62000	126.38663	2.62000	250.57475			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.07000	106.38957	2.07000	123.97690			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.86523			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.67000	124.12986	1.67000	123.91232			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10992			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.27655			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.92558			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.74461			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.55309			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000	90.31098	2.90000	90.14059			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83558	100.00000	0.82752			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.76990	104.97509	12.64116			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.65519			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.62219	101.07593	16.46016			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.28418	100.44759	9.19419			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	15.15366	100.76967	14.40434			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.85376			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69970			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86230			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.72275			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000	98.80008	2.52000	98.61808			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.59103			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01395			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99455			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000	97.39293	2.31000	102.65228			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.05696			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	97.00294	2.34000	102.33829			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.36134			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09829			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	5.55000	99.69808	5.55000	99.63678		122,100,000,000.00		22,000,000	22,000,000.00
FRS91	On 13/09/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
FRX14	On 01/09/2014	Spot Bond	6.23500	105.09005	6.23500	105.01994		18,705,000.00		3,000	535,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.60000	105.74353	6.60000	105.66892			66,000,000.00	10,000	4,776,000.00
FRX16	On 15/09/2016	Spot Bond	7.61000	103.14862	7.61000	103.06492			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.02500	103.85306	8.02500	103.76428			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.21000	110.81077	8.21000	110.71337			24,630,000,000.00	3,000,000	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.83000	101.63548	8.83000	101.54007			105,960,000.00	12,000	2,062,000.00
FRX23	On 28/02/2023	Spot Bond	9.68500	89.60504	9.68500	90.20438			0.00	0	100,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.51000	108.78018	9.51000	108.66978			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.32000	96.43898	10.32000	96.33181			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.38000	79.38478	10.38000	79.29703			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26051			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.33358			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.22907			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98500	103.32297	8.98500	103.22377			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65774			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92774			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.08957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond	100.00000	99.99993	100.00000	99.99966	0.00	0	0.00	0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	80.21978	100.00000	99.99973	0.00	0	0.00	0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39305	0.00	0	0.00	0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59611	0.00	0	0.00	0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.52399	0.00	0	0.00	0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30634	0.00	0	0.00	0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.21963	0.00	0	0.00	0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.05173	0.00	0	0.00	0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.37053	0.00	0	0.00	0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.84682	0.00	0	0.00	0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.86708	0.00	0	0.00	0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.90623	0.00	0	0.00	0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.93184	100.00000	2.90597	0.00	0	0.00	0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.95480	0.00	0	0.00	0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.02218	0.00	0	0.00	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	0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.07363	0.00	0	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.27390			0.00	0	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.08573			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.93137			0.00	0	300,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.27260			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.01221			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27074			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.81336			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01472			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.01693			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.77975			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84458			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62615			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.90004			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.90004			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	101.65618	100.00000	100.63963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01395			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04439			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.73521	103.35383	7.73521	100.61920			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.95153			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05206			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.09773			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.08823	103.39783	8.08823	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.01802			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12064			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.16627			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.53886	103.46072	8.53886	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.25373			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21203			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.25000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.32620			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.63026			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.10812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24099			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.28986			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92000	113.51368	7.92000	113.41630		15,942,960,000.00		2,013,000	32,618,000.00
HWAY23	On 07/12/2023	Spot Bond	1.67000	136.81471	1.67000	271.27738			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.65000	140.24690	1.65000	271.73480			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46000	101.60212	9.46000	101.49841		113,520,000.00		12,000	14,822,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45500	101.61962	9.45500	101.51594			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.57000	110.94533	1.70000	109.27848		486,229,000,000.00		309,700,000	978,576,018.00
I2038	On 31/01/2038	Spot Bond	2.30000	105.26529	2.35000	104.09992		346,610,000,000.00		150,700,000	617,453,188.00
I2050	On 31/12/2050	Spot Bond	2.48000	106.99213	2.50000	106.28364		119,908,000,000.00		48,350,000	659,870,337.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.25000	107.69973	7.25000	107.61640			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.43705			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.99190			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41365			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.06754			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49966			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.20500	103.33644	7.20500	103.25696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	7.75000	106.70601	7.75000	106.61786			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.33500	108.92840	8.33500	108.83176			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.13500	102.38855	7.13500	102.31013			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.90954			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43074			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.33000	109.71924	3.33000	109.50713			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.57000	104.66396	7.57000	104.57807			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.71007			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.75563			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.18000	108.06775	0.18000	127.69218			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.67000	109.68325	1.67000	127.82065			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.26191			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.73101			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.03500	104.67849	8.03500	104.58841			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11997			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71176			0.00	0	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.51000	97.72934	8.51000	97.63988			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.01000	94.48358	9.01000	94.39162			54,060,000.00	6,000	654,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19504			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.13500	84.69592	8.13500	98.31782			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00193	100.00000	0.00191			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.81288	5.00000	100.75848			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.81288	5.00000	100.75848			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.90047	5.00000	101.84489			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.81288	5.00000	100.75848			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.03853	4.00000	100.99505			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.72519			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.62301			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.73794			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.25000	110.48334	9.25000	110.37420			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47146			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47146			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.58744			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.36413	100.00000	7.29303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.53152			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.14393			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93668			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.25000	101.72102	9.25000	101.62109			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28432			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.47329			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.67959			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.87547			0.00	2,000,000	1,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.00340	100.00000	3.95019			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	99.45504	100.00000	98.38275			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	90.79602	100.00000	89.90148			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.87365			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.87365	5.40000	98.77251			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.40000	98.67158	5.40000	98.57086			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.89942			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.79903	5.25000	99.69885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 23/07/2013	Spot Bond	5.30000	99.49435	5.30000	99.39383			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.30000	99.29352	5.30000	99.19341			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	99.17831	5.40000	99.07655			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	99.07655	5.40000	98.97500			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.14351			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	82.57919	100.00000	81.83857			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.77251	5.40000	98.67158			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.34783			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	78.66379	100.00000	77.99145			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	77.65957	100.00000	77.00422			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	76.51992	100.00000	75.88358			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	75.41322	100.00000	74.79508			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	74.33809	100.00000	73.73737			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	73.29317	100.00000	72.70916			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	72.27723	100.00000	71.70923			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	71.28906	100.00000	70.73643			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.32755	100.00000	69.78967			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.39163	100.00000	68.86792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	68.48030	100.00000	67.97020				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.09559				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.72761	100.00000	70.24225				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67502				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	89.68059	100.00000	88.80779				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.68049				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.30230	104.28544	11.30230	103.43264				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.30230	101.73705	11.30230	101.80050				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.78261				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.10454				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.74390				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.33711	6.50000	101.26630				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.85308				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.35810				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25079				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.06737	100.00000	21.85431				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.12312	100.00000	13.98676				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94167			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09221			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09221			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.37804			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.37804			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.48440			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.59099			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.96201			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24761			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.26273			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.47429			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.48505			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.94167			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28116			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92710			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.97288			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.96481			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.24761			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.04459			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76965			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76965			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11597			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.61490	100.00000	59.03932			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.79744			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.41316			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	89.02439	100.00000	88.16425			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	97.59358	100.00000	96.56085			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.14351			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07770			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.10217			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.11852			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.26000	103.30498	8.26000	103.21364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	7.00500	103.48940	7.00500	103.41198			14,010,000.00	2,000	225,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.04432			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58500	106.35757	8.58500	106.26043			94,435,000.00	11,000	13,730,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.27689			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.41465			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.79356			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.43000	108.99280	8.43000	103.63101			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17561			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.17257			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.76000	100.97040	2.76000	117.65302			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.05000	91.09302	4.05000	122.11998			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25270			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.53060			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.34053			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.32968			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.03930			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.64505			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.89325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.70000	88.58741	3.70000	89.18463			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	88.51356	3.70000	94.62649			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.02400			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.38139			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.06002			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.58000	109.64117	11.58000	109.50710			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.09645			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.05000	90.12629	4.05000	122.11998			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	84.68677	100.00000	83.90805			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.97124	5.25000	99.87072			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.87072	5.25000	99.77039			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.77039	5.25000	99.67027			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.46561	5.30000	99.36515			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.30000	99.36515	5.30000	99.26490			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.30000	99.26490	5.30000	99.16484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	5.40000	99.14922	5.40000	99.04752			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	99.04752	5.40000	98.94602			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.94602	5.40000	98.84474			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.84474	5.40000	98.74366			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	79.69432	100.00000	79.00433			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	78.49462	100.00000	77.82516			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	77.33051	100.00000	76.68067			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	76.20042	100.00000	75.56936			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	75.10288	100.00000	74.48980			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	74.03651	100.00000	73.44064			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	73.00000	100.00000	72.42063			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	71.99211	100.00000	71.42857			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.01167	100.00000	70.46332			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.05758	100.00000	69.52381			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.12879	100.00000	68.60902			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.22430	100.00000	67.71800			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.34317	100.00000	66.84982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000	70.50954	100.00000	69.97597			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.34380			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.62876			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.84652			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85294			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.79650			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22733			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93300			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73509			0.00	180,000,000	90,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.70402			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.56277			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.46146			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.42021			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.45183			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.25335			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67477			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	86.58824	100.00000	85.78089			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.87849	100.00000	57.31357			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.73163	100.00000	54.20319			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	54.17840	100.00000	53.50496			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	53.33486	100.00000	52.93126			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.86242			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.21590	100.00000	9.12692			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.87132	100.00000	29.57976			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.11838			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.19357	100.00000	9.10481			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.18037			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	36.87980	100.00000	36.42138			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.22730			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.99548			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.51000	142.69862	8.51000	142.56941			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.32098			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.02443			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68500	99.15328	8.68500	99.06018			147,645,000.00	17,000	3,568,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.73500	66.38307	8.73500	97.26158			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.55574	8.00000	100.47004			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02595			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.50000	98.45381	11.50000	98.33357			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02852			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	84.68677	100.00000	83.90805			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67462			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.00037			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.60170			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.41336			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.16035			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.74717			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	99.72678	100.00000	98.64865			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	97.59358	100.00000	96.56085			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91491			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.13478			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.67513			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.14867			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.01155			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.61401			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.57313			0.00	3,000,000	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12150			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19835			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51211			0.00	0	30,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.90264			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.87783	100.00000	61.27387			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.93159	100.00000	58.36260			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.33883	100.00000	63.71085			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.49117	100.00000	33.16781			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.90106	100.00000	28.62202			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.63375	100.00000	10.53108			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.96130	100.00000	25.71064			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.11217			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43000	104.27550	8.43000	104.18144			25,290,000.00	3,000	292,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.01830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01556			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.01689			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19853			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20774			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.25377			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.93978			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.09006			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82000	103.91779	7.82000	103.83071			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000	107.87774	8.50000	107.77856			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33500	108.44066	9.33500	108.33140			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44000	104.01148	6.44000	103.93935			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44703			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.50586			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.36000	106.55957	9.36000	106.57707			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.40000	104.40957	7.40000	104.32714			0.00	0	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.26228			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.74500	100.55500	8.74500	100.46098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.44500	100.54160	8.44500	100.45075			50,670,000.00	6,000	4,859,000.00
MTN02	On 13/07/2014	Spot Bond	6.77500	107.84661	6.77500	107.76724			108,400,000.00	16,000	3,753,000.00
MTN03	On 13/07/2015	Spot Bond	7.45000	107.62410	7.45000	107.53714			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.39000	110.24806	8.39000	110.14799			41,950,000.00	5,000	1,625,000.00
MTN05	On 28/10/2013	Spot Bond	6.51500	101.50835	6.51500	101.43759			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85906			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.64739			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.40762			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.35843	100.00000	6.29704			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16845	100.00000	0.16683			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.65734	100.00000	6.59305			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.73885	100.00000	6.67379			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.19179	100.89771	6.13153			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.27451	100.61875	6.21359			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.50232			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.50734			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.51992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.52841			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.53762			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.54598			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.55001			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.60061			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.65931			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16845	100.00000	0.16683			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16845	100.00000	0.16683			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.82500	97.09752	8.82500	97.00642			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.30928			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.21365			0.00	0	500,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58196			0.00	240,000,000	120,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.27366			0.00	0	7,700,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81271			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.31999			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.45000	108.99274	7.45000	108.90611		26,216,550,000.00		3,519,000	4,189,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.68000	115.92157	8.68000	115.81456			78,120,000.00	9,000	2,094,000.00
NBK4	On 28/10/2024	Spot Bond	10.68500	31.55579	10.68500	31.52071			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.50000	105.24267	7.50000	105.15802			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.05961			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.12039			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.99500	102.96629	6.99500	102.88937			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.79020			0.00	3,000,000	21,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.70000	106.25336	7.70000	106.16614			123,200,000.00	16,000	1,834,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.42039			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.35402			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.59246			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31870			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18055			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.38748			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.19998			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.93315			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.02143			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.86518			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22479			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.40163			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25816			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44741			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19123			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.23769			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.57954			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.89530			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.90180			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.25716			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90057			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90065			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.20000	107.35228	8.20000	107.25856			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.55500	103.44018	5.55500	103.37814			0.00	0	137,535,000.00
NED8	On 08/02/2014	Spot Bond	6.55500	104.63020	6.55500	104.55566		65,550,000.00		10,000	1,654,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03348			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.83500	113.75791	11.83500	113.61583			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.15127			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.23641			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.91000	158.10971	1.91000	157.82886			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41000	108.67914	8.41000	108.58026			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.02975			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL05	On 12/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978		29,600,000,000,000.00		296,000,000	196,000,000.00
NPL06	On 10/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.09559		43,700,000,000,000.00		437,000,000	224,000,000.00
NQ1A10	On 22/05/2020	Spot Bond	9.04000	107.69531	9.04000	107.77830			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.40524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.85220			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.38418			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.38037			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.39597			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.24000	107.66742	9.24000	109.08326			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.41157			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.39602			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.40530			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.44000	107.63989	9.44000	107.71334			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.43646			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.41781			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.41152			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.52930			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.49153			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.42396			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.40500	134.41335	3.40500	134.15303			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.70000	105.25070	6.70000	105.17534		73,700,000,000.00	11,000,000	5,500,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.17000	118.25451	8.17000	118.15106			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.59000	124.83410	8.59000	124.72002			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.80500	167.18134	1.80500	166.88626			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.19000	125.57959	9.19000	125.45633			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.04406			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.01615			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.15865			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.80359			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77209			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30303			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.82406			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.35868			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.46197			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.13129	100.00000	15.97554			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.60005	100.00000	21.38922			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.65032	100.00000	21.43900			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.68049	100.00000	21.46888			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.40443	100.00000	22.18574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.20880	100.00000	22.98228			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.23617	100.00000	27.96057			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.50000	106.46529	6.50000	106.39089		104,000,000.00		16,000	6,228,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.19134	100.00000	6.13157			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.05000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.19234	100.00000	32.86836			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.92984	100.00000	8.84362			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87769			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	100.00000	77.53471	100.00000	100.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	90.02482	100.00000	89.19319			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50966			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32005			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37096			0.00	0	1,850,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.54597			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94208			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.93884			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12252			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93242			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93128			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.93344			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.93361			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92834			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92800			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92375			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92383			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92417			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91515			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.33804			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.38084			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.40009			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.44287			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.66935			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.53639			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89535			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.25000	111.99438	6.25000	111.91948			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.17500	92.72574	6.17500	92.66446			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.93000	37.80443	7.93000	37.77214			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.15000	118.63513	6.25000	118.32952		261,903,305,208,900.00	585,903,286	1,231,012,046.00	
R158	On 15/09/2015	Spot Bond	6.25000	118.40871	6.25000	111.91948			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.15000	87.30204	6.15000	87.24458			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.25000	124.44019	6.25000	124.35697			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.08000	82.35198	6.08000	82.29838			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.50500	104.30779	5.50500	104.24533			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000	120.98856	8.11000	119.21165		293,004,261,550,000.00	948,835,000	5,461,585,168.00	
R187P	On 21/12/2026	Spot Bond	7.85000	35.34138	7.85000	35.31149			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.77000	33.08984	7.77000	33.06213			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.27000	281.08301	1.40000	277.53095		220,337,380,000.00	173,494,000	251,649,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.76500	104.18244	5.80500	104.05837		5,678,822,670,010.00	985,051,634	740,554,634.00	
R202	On 07/12/2033	Spot Bond	2.20000	202.86452	2.20000	202.49781		2,840,549,800,000.00	291,159,000	1,703,158,200.00	
R2023	On 28/02/2023	Spot Bond	7.60500	103.28154	7.77500	102.04602		58,317,433,706,025.00	668,301,605	5,190,021,000.00	
R203	On 15/09/2017	Spot Bond	6.78500	107.43508	6.88500	106.98189		64,818,713,045,000.00	553,237,000	6,849,650,000.00	
R204	On 21/12/2018	Spot Bond	6.97000	104.58054	7.08000	103.99245		43,478,793,785,000.00	237,990,500	6,224,916,688.00	
R2048	On 28/02/2048	Spot Bond	9.06000	99.32860	9.06000	99.23298		23,565,957,882,240.00	601,099,104	3,744,152,174.00	
R205	On 31/03/2014	Spot Bond	100.00000	65.43153	100.00000	64.79289		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.63500	104.22406	5.71500	104.11409		8,429,960,000,000.00	496,000,000	2,257,000,000.00	
R207	On 15/01/2020	Spot Bond	7.22000	103.23092	7.36000	102.42876		40,290,279,919,600.00	580,371,180	5,732,601,001.00	
R208	On 31/03/2021	Spot Bond	7.34500	97.96160	7.51000	96.94460		71,426,897,019,400.00	724,560,520	9,766,586,984.00	
R209	On 31/03/2036	Spot Bond	8.74000	76.90015	8.88500	75.69556		65,084,177,367,840.00	446,702,216	0,689,781,300.00	
R210	On 31/03/2028	Spot Bond	2.03000	156.03178	2.15000	153.47482		362,657,711,570.00	178,649,119	552,340,000.00	
R211	On 31/01/2017	Spot Bond	0.40000	116.99444	-0.52000	130.83577		(67,280,000,000.00)	168,200,000	309,404,914.00	
R212	On 31/01/2022	Spot Bond	1.17000	133.04398	1.10000	133.53538		4,346,966,604,240.00	715,356,072	1,923,266,000.00	
R213	On 28/02/2031	Spot Bond	8.55000	88.06468	8.72000	86.62301		46,020,442,425,300.00	382,507,886	5,828,258,000.00	
R214	On 28/02/2041	Spot Bond	8.95500	76.93243	8.95500	76.85922		28,345,528,206,765.00	165,329,783	9,263,048,000.00	
R224C	On 15/09/2013	Spot Bond	5.56500	98.66122	5.56500	98.60189		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.66500	95.94055	5.66500	95.88231		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	5.77500	93.17406	5.77500	93.11642			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.31000	89.74370	6.31000	89.68312			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.15000	87.30204	6.15000	87.24458			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.07000	84.87806	6.07000	84.82291			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.08000	82.35198	6.08000	82.29838			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.75000	99.95276	5.75000	99.88985			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.84000	97.11676	5.84000	97.05535			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.86000	94.34292	5.86000	94.28306			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.81000	91.72455	5.81000	91.66684			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.22000	88.42552	6.22000	88.36602			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.09000	86.03014	6.09000	85.97345			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.07000	83.53670	6.07000	83.48182			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.13000	80.91060	6.13000	80.85693			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86000	76.31086	6.86000	76.25432			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91000	73.61960	6.91000	73.56467			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08500	70.56093	7.08500	70.50697			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06500	68.21938	7.06500	68.16735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.04500	65.96828	7.04500	65.91811			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03500	63.76369	7.03500	63.71526			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.32000	60.42071	7.32000	60.37299			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.30000	58.37189	7.30000	58.32592			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.43000	55.75370	7.43000	55.70903			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.40000	53.88912	7.40000	53.84610			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.37000	52.10197	7.37000	52.06055			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.34000	50.38869	7.34000	50.34880			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.30000	48.79297	7.30000	48.75454			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.26000	47.26605	7.26000	47.22902			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.05000	41.94571	8.05000	41.90935			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.01000	40.50157	8.01000	40.46663			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.97000	39.12223	7.97000	39.08864			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.93000	37.80443	7.93000	37.77214			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.89000	36.54511	7.89000	36.51405			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.85000	35.34138	7.85000	35.31149			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.81000	34.19049	7.81000	34.16171			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.77000	33.08984	7.77000	33.06213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89681			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18055			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45308			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.38833			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.50834			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.67714	100.00000	11.56439			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.57692	100.00000	2.55177			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14374			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.07091			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12385			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14270			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10596			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40080			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01304			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83103			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.42163	100.00000	83.66954			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.84203			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11693			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.04724			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.45407			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.13818			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.26344			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.73402			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96649			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43932			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19955			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.51114			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.11454			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.38216			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.23222			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.23222			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19635			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44715			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.03806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.31761			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.19488			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.46432			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.10454			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.07531			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.13535	12.35000	106.99358			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.08704			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.37708			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.67743	100.00000	12.55502			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.67743	100.00000	12.55502			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.08050			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.30186			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.26888	100.00000	53.74491			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.40268			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.12670	5.25000	102.06824			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.96536	100.00000	0.95614			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.55912	100.00000	6.49510			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.67398	100.00000	9.58057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.11884	100.00000	12.69225			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.06742			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.85470			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.87000	107.67873	8.87000	107.57664			35,480,000.00	4,000	4,084,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.09765			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.55000	110.45016	7.55000	110.36122			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.42318			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.93500	103.05637	8.93500	102.95796			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.01951			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.92510			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.89464			0.00	0	275,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.04845			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.02791			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.55000	104.31908	7.55000	104.23508			45,300,000.00	6,000	13,591,000.00
SBK9	On 10/04/2018	Spot Bond	8.68000	100.48021	8.68000	100.38694			34,720,000.00	4,000	5,900,000.00
SBK111	On 09/04/2014	Spot Bond	1.08000	132.25800	1.08000	132.03495			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.74805			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.71000	115.16805	7.71000	115.07338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.57000	115.47359	7.57000	115.38036			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.50000	115.62677	7.50000	115.53427			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28500	101.98578	8.28500	101.89582			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.64500	115.30977	7.64500	115.21577			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.61000	115.38618	7.61000	115.29254			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93298			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13769			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.78125			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.37232			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.51002			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	89.76082	100.00000	88.90596			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93500	105.53859	7.93500	105.44937			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.64816			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43894			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.82674			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.71494	100.00000	1.69973			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.82004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.16000	105.56632	9.16000	105.46248			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.76000	103.01341	9.76000	102.90677			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.60535			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.91042			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.37794			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.38926			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.57000	101.96438	8.57000	101.87142		214,250,000.00	25,000	5,306,000.00	
SBS3	On 25/05/2026	Spot Bond	8.81000	95.87095	8.81000	95.78115		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	9.21000	97.23966	9.21000	97.14455		55,260,000.00	6,000	686,000.00	
SBS9	On 07/07/2016	Spot Bond	7.43000	115.82146	7.43000	115.72813		74,300,000.00	10,000	1,299,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.61186	0.70000	124.40680		0.00	0	0.00	
SBSI11	On 07/12/2023	Spot Bond	1.93000	133.86134	1.93000	265.41395		0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond	0.18000	109.31749	0.18000	127.69218		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	107.41000		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.53771	100.00000	4.38739				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.65407	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.75000	111.79309	0.75000	125.19782				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.33711	6.50000	101.26630				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.89295				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.35823				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46476				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.77749				0.00	500,000	20,250,000.00
SHS05	On 29/06/2017	Spot Bond	8.98500	103.32495	8.98500	103.22520				53,910,000.00	6,000	645,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77464				0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	6.59500	103.68343	6.59500	103.60932			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.55000	109.03598	7.55000	108.94673			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.80500	109.15684	6.80500	104.41693			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33500	101.81016	8.33500	101.71984			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58958			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.43254			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.62368			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.43585			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.18500	103.54761	8.18500	108.25654			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.37155			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03228			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07578			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.19000	95.72876	9.19000	95.63480			147,040,000.00	16,000	42,226,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21645			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.60009			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.96714			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11800	88.44144	9.11800	88.35530			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.18000	88.13021	9.18000	88.04381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.05000	102.32181	7.05000	102.24393			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.62000	96.30642	8.62000	96.21666			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92680			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.06500	102.76300	8.06500	102.67472			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.15000	116.39679	7.15000	116.30794			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	100.99738	2.45000	101.19627			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.03000	98.51113	8.03000	99.71761			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.03463			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92871			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.03603			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.93272			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90320			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.74113			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	84.68677	100.00000	83.90805			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92803			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.32804			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.53915			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88469			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39529			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.35118			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.24816			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.13579			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.12186			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09253			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10550			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.04622			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.81000	114.52343	6.81000	114.43964			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.67000	104.38362	8.67000	104.28684			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.51721	100.00000	52.04872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	41.83971	100.00000	41.43134	0.00	0	0.00			
TF108U	On 22/02/2016	Spot Bond	100.00000	14.96171	100.00000	14.81725	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	6.92500	102.76599	6.92500	102.68998	0.00	0	0.00			
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93872	0.00	0	0.00			
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36531	0.00	0	0.00			
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70964	0.00	0	0.00			
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.25114	0.00	0	0.00			
TFS114	On 16/09/2013	Spot Bond	100.00000	80.21978	100.00000	79.52070	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.75904	0.00	0	0.00			
TFS84	On 28/07/2016	Spot Bond	7.50000	106.64983	7.50000	106.56310	0.00	0	0.00			
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.58849	0.00	0	0.00			
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45099	0.00	0	0.00			
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.49726	0.00	0	0.00			
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.00510	0.00	0	0.00			
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.03596	0.00	0	0.00			
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.25567	7.83000	103.16807	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98813			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02670			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.83700			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.98813			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.02670			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.03447	7.16000	102.85812			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.10225			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09609			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.24392			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22392			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.82652			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.75775			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03962			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.71022	101.06155	6.64409			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.98195			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.24157			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.12075			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.18235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.83264			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99461			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.01634			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03186			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.01634			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.03186			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.03962			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00703			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03186			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11718			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.11718			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11718			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.24120			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.27219			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23345			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.85210			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.89068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.87525			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39272			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.20000	107.87738	8.20000	107.78268		49,200,000.00		6,000	906,000.00
TL20	On 22/02/2020	Spot Bond	7.53500	94.02549	7.53500	93.92619			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82500	106.09054	7.82500	106.00207		133,025,000.00		17,000	1,003,549,000.00
TN20	On 17/09/2020	Spot Bond	8.49000	113.34174	8.49000	113.23935		2,818,798,860,000.00		332,014,000	341,289,000.00
TN23	On 06/11/2023	Spot Bond	8.79000	114.74764	8.79000	114.64039		228,540,000,000.00		26,000,000	113,678,000.00
TN25	On 19/08/2025	Spot Bond	9.10000	106.00661	9.10000	105.90242			0.00	0	235,667,000.00
TN27	On 14/11/2027	Spot Bond	9.16500	98.73499	9.16500	98.63887		192,465,000.00		21,000	20,427,000.00
TNF16	On 10/06/2016	Spot Bond	100.00000	8.81130	100.00000	8.69810		71,710,000,000,000.00		717,100,000	3,286,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.52845			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.54051			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.55600			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.55755			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.63373			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.79159			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.17176			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.21957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.24823			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.66860	10.00000	100.38803			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.67683	9.75000	100.37835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.68490	100.00000	10.38060			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	84.68677	100.00000	83.90805			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98796			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.21301			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.50146			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.19008			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.48847			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.01237			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.39870			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.83238			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.19392			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.89218			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02123			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93370			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87534			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86075			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83158			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77612			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82005			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53979			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45226			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35014			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32937			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.11381	100.00000	97.09710			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95651			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52445			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83470			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45396			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.91000	112.94003	8.91000	112.83307			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.72059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13578			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.49590			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.22500	105.94586	9.22500	105.84206			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	89.58445	100.00000	88.73531			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	89.30959	100.00000	88.50136			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	89.71651	100.00000	88.86612			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17393			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22819			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.65639			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.68032			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68139			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37948			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42218			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.24904			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	138.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.61000	116.18304	6.61000	116.10095			33,050,000.00	5,000	93,497,000.00
WS05	On 01/08/2018	Spot Bond	0.21000	195.08102	-0.21000	250.74731			0.00	0	30,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.65000	104.72408	6.65000	104.64964			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.39000	105.92652	7.39000	105.84300			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500	106.92992	7.63500	106.84286			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.98500	105.83526	7.98500	105.74523			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.05000	106.00097	8.05000	105.91008			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.78000	98.84174	5.78000	98.77989			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.84000	97.42790	5.84000	97.36719			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.20000	88.32554	6.20000	88.26597			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.83000	95.59378	5.83000	95.53376			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.84000	94.22621	5.84000	94.16630			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.13000	86.84458	6.13000	86.78729			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.82000	92.02666	5.82000	91.96929			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.20000	88.31065	6.20000	88.25108			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02500	64.80556	7.02500	64.75694			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.84063	100.00000	10.75860			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04365	100.00000	0.04332			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.84063	100.00000	10.75860			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.04654	100.00000	28.82674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On 19/03/2015	Spot Bond	100.00000	29.71607	100.00000	29.49119				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.85802	100.00000	27.64720				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.85802	100.00000	27.64720				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.41542	100.00000	26.21552				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.41542	100.00000	26.21552				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.00000	100.00000	24.81082				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.00000	100.00000	24.81082				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.52601	100.00000	23.34798				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.52601	100.00000	23.34798				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.18101	100.00000	22.01316				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.18101	100.00000	22.01316				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.87323	100.00000	20.71528				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.87323	100.00000	20.71528				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.75478	100.00000	19.60529				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.69626	100.00000	18.55478				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.98201	100.00000	13.87620				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.20771	100.00000	13.10776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025	On 21/06/2016	Spot Bond	100.00000	12.42899	100.00000	12.33493			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.42899	100.00000	12.33493			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.76301	100.00000	11.67399			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.11159	100.00000	11.02750			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.45646	100.00000	10.37733			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,341,819,742,326,890.00</b>	<b>,107,438,905</b>	<b>119 979 437 652.00</b>
<b>Grand Total:</b>									<b>11,824,494,142,230.00</b>	<b>108,152,480</b>	<b>19 982 622 005.00</b>