



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.87270	9.87270	9.93800	9.93800		17.26	1,761,121,844.10	178,383	0.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,172.70000	1.17270	1,238.00000	1.23800	1,172.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,112.70000	1.11270	1,178.00000	1.17800	1,112.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,232.70000	1.23270	1,298.00000	1.29800	1,232.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,192.70000	1.19270	1,258.00000	1.25800	1,192.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	872.70000	0.87270	938.00090	0.93800	872.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00090	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,132.70000	1.13270	1,198.00000	1.19800	1,132.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,122.70000	1.12270	1,188.00000	1.18800	1,122.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	772.70000	0.77270	838.00150	0.83800	772.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.00000	0.00000	0.00150	0.00000	0.000	17.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,072.70000	1.07270	1,138.00000	1.13800	1,072.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,022.70000	1.02270	1,088.00000	1.08800	1,022.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	672.70000	0.67270	738.00290	0.73800	672.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.00000	0.00000	0.00290	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	842.70000	0.84270	908.00100	0.90800	842.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.00000	0.00000	0.00100	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	832.70000	0.83270	898.00110	0.89800	832.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.00000	0.00000	0.00110	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	572.70000	0.57270	638.00600	0.63801	572.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.00000	0.00000	0.00600	0.00001	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	722.70000	0.72270	788.00210	0.78800	722.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.00000	0.00000	0.00210	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	692.70000	0.69270	758.00260	0.75800	692.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.00000	0.00000	0.00260	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	372.70000	0.37270	438.05960	0.43806	372.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.05960	0.00006	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	622.70000	0.62270	688.00410	0.68800	622.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.00000	0.00000	0.00410	0.00000	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	592.70000	0.59270	658.00520	0.65801	592.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.00000	0.00000	0.00520	0.00001	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	0.00000	0.00000	77.79090	0.07779	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	17.30000	0.01730	29.79090	0.02979	17.300	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	522.70000	0.52270	588.00890	0.58801	522.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	0.00000	0.00000	0.00890	0.00001	0.000	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	472.70000	0.47270	538.01360	0.53801	472.700	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	0.00000	0.00000	0.01360	0.00001	0.000	17.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.00000		0.00000	0.00880	0.00001	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	977.30000		0.97730	912.00880	0.91201	977.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	172.70000		0.17270	240.21400	0.24021	172.700	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	0.00000		0.00000	2.21400	0.00221	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	22.70000		0.02270	106.67560	0.10668	22.700	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	0.00000		0.00000	18.67560	0.01868	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.00000		0.00000	0.00330	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,627.30000		1.62730	1,562.00330	1.56200	1,627.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	0.00000		0.00000	26.40810	0.02641	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	127.30000		0.12730	88.40810	0.08841	127.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	0.00000		0.00000	1.80730	0.00181	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	377.30000		0.37730	313.80730	0.31381	377.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.00000		0.00000	0.00420	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,127.30000		2.12730	2,062.00420	2.06200	2,127.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.00000		0.00000	0.00430	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,127.30000		1.12730	1,062.00430	1.06200	1,127.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.00000		0.00000	0.00350	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,377.30000		1.37730	1,312.00350	1.31200	1,377.300	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,672.70000		2.67270	2,738.00000	2.73800	2,672.700	17.26		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	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,372.70000		1.37270	1,438.00000	1.43800	1,372.700	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,272.70000		1.27270	1,338.00000	1.33800	1,272.700	17.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.26		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.06120		10.06120	10.06340	10.06340		17.35		380,735,930.40	37,842	613,197.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,231.76920		1.23177	1,236.07800	1.23608	1,231.769	16.34		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	20.56920		0.02057	22.67800	0.02268	20.569	16.34		0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	829.15780		0.82916	838.48390	0.83848	829.158	15.88		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	67.95780		0.06796	75.08390	0.07508	67.958	15.88	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,327.40110		1.32740	1,331.03790	1.33104	1,327.401	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	16.20110		0.01620	17.63790	0.01764	16.201	16.64	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,279.46330		1.27946	1,283.41520	1.28342	1,279.463	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	18.26330		0.01826	20.01520	0.02002	18.263	16.49	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	673.30150		0.67330	685.55990	0.68556	673.301	16.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	112.10150		0.11210	122.15990	0.12216	112.101	16.00	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,090.41430		1.09041	1,096.07560	1.09608	1,090.414	15.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	29.21430		0.02921	32.67560	0.03268	29.214	15.89	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	912.71520		0.91272	920.69610	0.92070	912.715	15.83	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	51.51520		0.05152	57.29610	0.05730	51.515	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	571.17980		0.57118	585.30110	0.58530	571.180	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	159.97980		0.15998	171.90110	0.17190	159.980	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	788.71590		0.78872	798.75350	0.79875	788.716	15.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	77.51590		0.07752	85.35350	0.08535	77.516	15.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	749.23070		0.74923	759.99720	0.76000	749.231	15.94	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	88.03070		0.08803	96.59720	0.09660	88.031	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	510.53800		0.51054	525.62310	0.52562	510.538	16.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	199.33800		0.19934	212.22310	0.21222	199.338	16.56	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	636.95460		0.63695	649.96070	0.64996	636.955	16.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	125.75460		0.12575	136.56070	0.13656	125.755	16.03	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	577.52600		0.57753	591.54320	0.59154	577.526	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	156.32600		0.15633	168.14320	0.16814	156.326	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	429.12400		0.42912	445.31950	0.44532	429.124	16.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	267.92400		0.26792	281.91950	0.28192	267.924	16.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	564.88320		0.56488	579.10890	0.57911	564.883	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	163.68320		0.16368	175.70890	0.17571	163.683	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	540.21640		0.54022	554.84050	0.55484	540.216	16.43	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 16/09/2013	Foreign Exchange Future	9.70	Put	179.01640	0.17902	191.44050	0.19144	179.016	16.43	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	330.58540	0.33059	347.29460	0.34729	330.585	17.59	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	389.38540	0.38939	403.89460	0.40389	389.385	17.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	482.13670	0.48214	497.63850	0.49764	482.137	16.69	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	220.93670	0.22094	234.23850	0.23424	220.937	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	455.00480	0.45500	470.87720	0.47088	455.005	16.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	243.80480	0.24380	257.47720	0.25748	243.805	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	267.65820	0.26766	283.59010	0.28359	267.658	18.20	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	506.45820	0.50646	520.19010	0.52019	506.458	18.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	381.02740	0.38103	397.72280	0.39772	381.027	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	319.82740	0.31983	334.32280	0.33432	319.827	17.22	95,948.22	300	16,368.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	354.59720	0.35460	371.45450	0.37145	354.597	17.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	353.39720	0.35340	368.05450	0.36805	353.397	17.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	211.79200	0.21179	226.44190	0.22644	211.792	18.88	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	650.59200	0.65059	663.04190	0.66304	650.592	18.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	300.99570	0.30100	317.41730	0.31742	300.996	17.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	439.79570	0.43980	454.01730	0.45402	439.796	17.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	277.25290	0.27725	0.00000	0.00000	277.253	18.10	4,158,793.50	15,000	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	486.05290	0.48605	0.00000	0.00000	486.053	18.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	159.66860	0.15967	172.30470	0.17230	159.669	19.79	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	848.46860	0.84847	858.90470	0.85890	848.469	19.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	261.44900	0.26145	277.26810	0.27727	261.449	18.27	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	520.24900	0.52025	533.86810	0.53387	520.249	18.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	238.04120	0.23804	253.37190	0.25337	238.041	18.54	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	576.84120	0.57684	589.97190	0.58997	576.841	18.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	89.44460	0.08944	97.87040	0.09787	89.445	21.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,328.24460	1.32824	1,334.47040	1.33447	1,328.245	21.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	188.82250	0.18882	202.70220	0.20270	188.823	19.24	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	727.62250		0.72762	739.30220	0.73930	727.623	19.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	178.49090		0.17849	191.95800	0.19196	178.491	19.42	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	767.29090		0.76729	778.55800	0.77856	767.291	19.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	42.39450		0.04239	46.38270	0.04638	42.394	25.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,231.19450		2.23119	2,232.98270	2.23298	2,231.195	25.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	151.10760		0.15111	163.32940	0.16333	151.108	19.97	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	889.90760		0.88991	899.92940	0.89993	889.908	19.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	121.77180		0.12177	132.37220	0.13237	121.772	20.71	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,060.57180		1.06057	1,068.97220	1.06897	1,060.572	20.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,375.55790		1.37556	1,378.91830	1.37892	1,375.558	16.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	14.35790		0.01436	15.51830	0.01552	14.358	16.79	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	67.06470		0.06706	73.68180	0.07368	67.065	22.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,605.86470		1.60586	1,610.28180	1.61028	1,605.865	22.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	51.38960		0.05139	56.56280	0.05656	51.390	24.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,890.18960		1.89019	1,893.16280	1.89316	1,890.190	24.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,761.78340		2.76178	2,764.01620	2.76402	2,761.783	22.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.58340		0.00058	0.61620	0.00062	0.583	22.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,569.97590		1.56998	1,572.55620	1.57256	1,569.976	17.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	8.77590		0.00878	9.15620	0.00916	8.776	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.18720		10.18720	10.19100	10.19100		17.54	48,643,880.00	4,775	79,353.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,354.42390		1.35442	1,361.31550	1.36132	1,354.424	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	67.22390		0.06722	70.31550	0.07032	67.224	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,329.63860		1.32964	1,336.71390	1.33671	1,329.639	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	70.33860		0.07034	73.61390	0.07361	70.339	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,285.53140		1.28553	1,292.94990	1.29295	1,285.531	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	76.23140		0.07623	79.84990	0.07985	76.231	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,266.16650		1.26617	1,273.74510	1.27375	1,266.166	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	78.96650		0.07897	82.74510	0.08275	78.966	16.29	0.00	0	750.00

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	9.03	Call	1,241.84020		1.24184	1,249.62460	1.24962	1,241.840	16.24		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	82.54020		0.08254	86.52460	0.08652	82.540	16.24		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,094.96950		1.09497	1,104.15270	1.10415	1,094.969	15.92		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	107.76950		0.10777	113.15270	0.11315	107.770	15.92		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	836.86740		0.83687	849.91400	0.84991	836.867	16.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	199.66740		0.19967	208.91400	0.20891	199.667	16.13		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	803.26930		0.80327	816.89810	0.81690	803.269	16.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	216.06930		0.21607	225.89810	0.22590	216.069	16.16		0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	744.96050		0.74496	759.63310	0.75963	744.961	16.22		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	247.76050		0.24776	258.63310	0.25863	247.760	16.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	738.65620		0.73866	753.44190	0.75344	738.656	16.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	251.45620		0.25146	262.44190	0.26244	251.456	16.22		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	682.89480		0.68289	698.18250	0.69818	682.895	16.49		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	295.69480		0.29569	307.18250	0.30718	295.695	16.49		0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	656.47340		0.65647	671.97390	0.67197	656.473	16.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	319.27340		0.31927	330.97390	0.33097	319.273	16.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	582.83530		0.58284	598.82770	0.59883	582.835	17.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	395.63530		0.39564	407.82770	0.40783	395.635	17.01		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	538.24160		0.53824	554.44370	0.55444	538.242	17.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	451.04160		0.45104	463.44370	0.46344	451.042	17.28		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	470.41090		0.47041	486.58110	0.48658	470.411	17.74		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	553.21090		0.55321	565.58110	0.56558	553.211	17.74		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	459.46000		0.45946	475.55370	0.47555	459.460	17.82		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	572.26000		0.57226	584.55370	0.58455	572.260	17.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	424.89250		0.42489	440.68480	0.44068	424.893	18.10		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	637.69250		0.63769	649.68480	0.64968	637.693	18.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	378.25020		0.37825	393.48290	0.39348	378.250	18.52		0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	741.05020		0.74105	752.48290	0.75248	741.050	18.52		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	313.12880		0.31313	327.17550	0.32718	313.129	19.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	925.92880		0.92593	936.17550	0.93618	925.929	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	270.79500		0.27079	283.74040	0.28374	270.795	19.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,083.59500		1.08359	1,092.74040	1.09274	1,083.595	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	235.31510		0.23532	247.15040	0.24715	235.315	20.39	0.00	0	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,248.11510		1.24812	1,256.15040	1.25615	1,248.115	20.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	212.04120		0.21204	223.06210	0.22306	212.041	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,374.84120		1.37484	1,382.06210	1.38206	1,374.841	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	191.60920		0.19161	201.84270	0.20184	191.609	21.22	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,504.40920		1.50441	1,510.84270	1.51084	1,504.409	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	168.16700		0.16817	177.40830	0.17741	168.167	21.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,680.96700		1.68097	1,686.40830	1.68641	1,680.967	21.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,489.63550		1.48964	1,495.64420	1.49564	1,489.635	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	52.43550		0.05244	54.64420	0.05464	52.436	16.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	139.68250		0.13968	147.57270	0.14757	139.683	22.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,952.48250		1.95248	1,956.57270	1.95657	1,952.483	22.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	118.37400		0.11837	124.91780	0.12492	118.374	23.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,281.17400		2.28117	2,283.91780	2.28392	2,281.174	23.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,791.81740		2.79182	2,795.85400	2.79585	2,791.817	19.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.61740		0.00462	4.85400	0.00485	4.617	19.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,200.95390		2.20095	2,205.01710	2.20502	2,200.954	18.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	13.75390		0.01375	14.01710	0.01402	13.754	18.27	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.32740		10.32740	10.33320	10.33320		17.60	0.00	0	32,663.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	997.28480		0.99728	1,010.60850	1.01061	997.285	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	259.88480		0.25988	267.40850	0.26741	259.885	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	990.86660		0.99087	1,004.35690	1.00436	990.867	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	263.46660		0.26347	271.15690	0.27116	263.467	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	928.33530		0.92834	943.53990	0.94354	928.335	16.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	300.93530		0.30094	310.33990	0.31034	300.935	16.13	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	898.20020		0.89820	914.28500	0.91428	898.200	16.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	320.80020		0.32080	331.08500	0.33108	320.800	16.18	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,235.99330		1.23599	1,244.07490	1.24407	1,235.993	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	158.59330		0.15859	160.87490	0.16087	158.593	15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	517.02690		0.51703	534.23770	0.53424	517.027	18.32	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	839.62690		0.83963	851.03770	0.85104	839.627	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	422.15470		0.42215	437.12640	0.43713	422.155	19.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,094.75470		1.09475	1,103.92640	1.10393	1,094.755	19.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	984.47840		0.98448	998.13620	0.99814	984.478	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	267.07840		0.26708	274.93620	0.27494	267.078	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	367.83970		0.36784	380.97500	0.38097	367.840	19.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,290.43970		1.29044	1,297.77500	1.29778	1,290.440	19.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	322.03610		0.32204	333.38390	0.33338	322.036	20.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,494.63610		1.49464	1,500.18390	1.50018	1,494.636	20.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	565.60450		0.56560	583.58980	0.58359	565.604	17.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	738.20450		0.73820	750.38980	0.75039	738.204	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	250.43190		0.25043	258.51560	0.25852	250.432	21.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,923.03190		1.92303	1,925.31560	1.92532	1,923.032	21.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	222.87510		0.22288	229.53800	0.22954	222.875	22.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,145.47510		2.14548	2,146.33800	2.14634	2,145.475	22.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	388.40680		0.38841	402.27500	0.40227	388.407	19.54	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,211.00680		1.21101	1,219.07500	1.21907	1,211.007	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,701.53570		1.70154	1,703.66820	1.70367	1,701.536	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	74.13570		0.07414	70.46820	0.07047	74.136	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	204.80000		0.20480	209.90100	0.20990	204.800	22.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,377.40000		2.37740	2,376.70100	2.37670	2,377.400	22.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	283.13070		0.28313	292.78270	0.29278	283.131	20.99	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 17/03/2014	Foreign Exchange Future	11.75	Put	1,705.73070	1.70573	1,709.58270	1.70958	1,705.731	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,644.82640	2.64483	2,646.21610	2.64622	2,644.826	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	17.42640	0.01743	13.01610	0.01302	17.426	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,162.06300	2.16206	2,162.96500	2.16297	2,162.063	17.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	34.66300	0.03466	29.76500	0.02977	34.663	17.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.46800	10.46800	10.47650	10.47650		17.58	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,067.52650	1.06753	1,088.94810	1.08895	1,067.526	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	349.52650	0.34953	362.44810	0.36245	349.527	16.07	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,038.16850	1.03817	1,060.15110	1.06015	1,038.169	16.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	370.16850	0.37017	383.65110	0.38365	370.168	16.13	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	620.42430	0.62042	642.62370	0.64262	620.424	18.32	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	952.42430	0.95242	966.12370	0.96612	952.424	18.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,159.68300	1.15968	1,179.40360	1.17940	1,159.683	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	291.68300	0.29168	302.90360	0.30290	291.683	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,153.34850	1.15335	1,173.18410	1.17318	1,153.349	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	295.34850	0.29535	306.68410	0.30668	295.348	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	426.98750	0.42699	444.90760	0.44491	426.988	20.06	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,558.98750	1.55899	1,568.40760	1.56841	1,558.988	20.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,166.04480	1.16604	1,185.65390	1.18565	1,166.045	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	288.04480	0.28804	299.15390	0.29915	288.045	15.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.51290	10.51290	10.51950	10.51950		17.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	917.65790	0.91766	950.02580	0.95003	917.658	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	694.75790	0.69476	720.52580	0.72053	694.758	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	913.68420	0.91368	946.04210	0.94604	913.684	17.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	700.78420	0.70078	726.54210	0.72654	700.784	17.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	909.73270	0.90973	942.07970	0.94208	909.733	17.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	706.83270	0.70683	732.57970	0.73258	706.833	17.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	686.91930	0.68692	717.40190	0.71740	686.919	18.56	0.00	0	6.00

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	10.95	Put	1,124.01930		1.12402	1,147.90190	1.14790	1,124.019	18.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,095.60830		1.09561	1,126.68400	1.12668	1,095.608	16.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	482.70830		0.48271	507.18400	0.50718	482.708	16.46	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.54830		10.54830	10.55400	10.55400		17.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,136.67590		1.13668	1,175.65440	1.17565	1,136.676	16.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	588.37590		0.58838	621.65440	0.62165	588.376	16.67	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	765.04750		0.76505	802.81030	0.80281	765.048	18.58	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,216.74750		1.21675	1,248.81030	1.24881	1,216.748	18.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,140.00190		2.14000	2,157.48240	2.15748	2,140.002	16.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	141.70190		0.14170	153.48240	0.15348	141.702	16.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,357.17420		1.35717	1,390.98080	1.39098	1,357.174	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	408.87420		0.40887	436.98080	0.43698	408.874	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,629.23760		2.62924	2,641.48080	2.64148	2,629.238	16.98	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	80.93760		0.08094	87.48080	0.08748	80.938	16.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,224.27130		2.22427	2,240.47940	2.24048	2,224.271	16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	125.97130		0.12597	136.47940	0.13648	125.971	16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,181.96340		2.18196	2,198.79960	2.19880	2,181.963	16.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	133.66340		0.13366	144.79960	0.14480	133.663	16.31	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.26580		11.26580	11.25150	11.25150		18.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,441.01600		2.44102	2,465.77150	2.46577	2,441.016	16.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	325.21600		0.32522	364.27150	0.36427	325.216	16.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,405.06060		2.40506	2,430.83490	2.43083	2,405.061	16.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	339.26060		0.33926	379.33490	0.37933	339.261	16.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,369.48830		2.36949	2,396.27700	2.39628	2,369.488	16.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	353.68830		0.35369	394.77700	0.39478	353.688	16.69	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.87270		9.87270	9.93800	9.93800		17.26	4,531,569.30	459	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	113,270.00000		1.13270	119,800.00000	1.19800	113,270.000	17.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	112,270.00000		1.12270	118,800.00000	1.18800	112,270.000	17.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	111,270.00000		1.11270	117,800.00010	1.17800	111,270.000	17.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00010	0.00000	0.000	17.26	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.06120		10.06120	10.06340	10.06340		17.37	412,509.20	41	938.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	60,359.00680		0.60359	61,700.81200	0.61701	60,359.007	16.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	14,239.00680		0.14239	15,360.81200	0.15361	14,239.007	16.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	119,375.22910		1.19375	119,843.23740	1.19843	119,375.229	16.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,255.22910		0.02255	2,503.23740	0.02503	2,255.229	16.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	25,285.43210		0.25285	26,805.01930	0.26805	25,285.432	18.40	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	54,165.43210		0.54165	55,465.01930	0.55465	54,165.432	18.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	118,429.17710		1.18429	118,905.48230	1.18905	118,429.177	16.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,309.17710		0.02309	2,565.48230	0.02565	2,309.177	16.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	117,484.25590		1.17484	117,969.04050	1.17969	117,484.256	16.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,364.25590		0.02364	2,629.04050	0.02629	2,364.256	16.15	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.18720		10.18720	10.19100	10.19100		17.56	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	87,144.54280		0.87145	88,377.90740	0.88378	87,144.543	16.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	18,424.54280		0.18425	19,277.90740	0.19278	18,424.543	16.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	86,449.55760		0.86450	87,693.76280	0.87694	86,449.558	16.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	18,729.55760		0.18730	19,593.76280	0.19594	18,729.558	16.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	87,842.87380		0.87843	89,065.17990	0.89065	87,842.874	16.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,122.87380		0.18123	18,965.17990	0.18965	18,122.874	16.10	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.32740		10.32740	10.33320	10.33320		17.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	56,616.68150		0.56617	58,358.97990	0.58359	56,616.682	17.98	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,876.68150		0.73877	75,038.97990	0.75039	73,876.682	17.98	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	56,277.22430		0.56277	58,014.16680	0.58014	56,277.224	18.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,537.22430		0.74537	75,694.16680	0.75694	74,537.224	18.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	56,958.85920		0.56959	58,706.11350	0.58706	56,958.859	17.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,218.85920		0.73219	74,386.11350	0.74386	73,218.859	17.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.46930		15.46930	15.58090	15.58090		17.97	284,495,896.30	18,391	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,469.30000		3.46930	3,580.90000	3.58090	3,469.300	17.97	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	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,469.30000		2.46930	2,580.90000	2.58090	2,469.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,679.30000		1.67930	1,790.90000	1.79090	1,679.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,129.30000		1.12930	1,240.90000	1.24090	1,129.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	669.30000		0.66930	780.98210	0.78098	669.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	0.00000		0.00000	0.08210	0.00008	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,669.30000		1.66930	1,780.90000	1.78090	1,669.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,659.30000		1.65930	1,770.90000	1.77090	1,659.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	169.30000		0.16930	290.06680	0.29007	169.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	0.00000		0.00000	9.16680	0.00917	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,069.30000		1.06930	1,180.90000	1.18090	1,069.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	819.30000		0.81930	930.90470	0.93090	819.300	17.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	0.00000		0.00000	0.00470	0.00000	0.000	17.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.77580		15.77580	15.76880	15.76880		16.39	46,901,453.40	2,973	30,076.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,137.07130		1.13707	1,142.36250	1.14236	1,137.071	14.96	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	121.27130		0.12127	133.56250	0.13356	121.271	14.96	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,152.36260		1.15236	1,157.56570	1.15757	1,152.363	14.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	116.56260		0.11656	128.76570	0.12877	116.563	14.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,144.70120		1.14470	1,149.94920	1.14995	1,144.701	14.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	118.90120		0.11890	131.14920	0.13115	118.901	14.94	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.96600		15.96600	15.96130	15.96130		16.32	0.00	0	3,880.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,324.18500		1.32418	1,328.80130	1.32880	1,324.185	15.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	268.18500		0.26819	277.50130	0.27750	268.185	15.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,338.36250		1.33836	1,342.84360	1.34284	1,338.363	15.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	262.36250		0.26236	271.54360	0.27154	262.363	15.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,331.26110		1.33126	1,335.81150	1.33581	1,331.261	15.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	265.26110		0.26526	274.51150	0.27451	265.261	15.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.17820		16.17820	16.17660	16.17660		16.61	0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,071.24770		2.07125	2,071.90520	2.07191	2,071.248	15.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	203.04770		0.20305	205.30520	0.20531	203.048	15.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,087.48910		2.08749	2,088.17910	2.08818	2,087.489	15.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	199.28910		0.19929	201.57910	0.20158	199.289	15.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,079.36000		2.07936	2,080.03730	2.08004	2,079.360	15.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	201.16000		0.20116	203.43730	0.20344	201.160	15.54	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.39330		16.39330	16.39520	16.39520		16.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,235.57990		1.23558	1,239.29230	1.23929	1,235.580	16.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	902.27990		0.90228	904.09230	0.90409	902.280	16.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,244.56340		1.24456	1,248.28820	1.24829	1,244.563	16.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	891.26340		0.89126	893.08820	0.89309	891.263	16.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,240.06350		1.24006	1,243.78210	1.24378	1,240.064	16.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	896.76350		0.89676	898.58210	0.89858	896.764	16.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10387		0.10387	0.10540	0.10540		16.52	1,718,404.13	16,543	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,387.50000		0.01387	1,540.00000	0.01540	1,387.500	16.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	387.50000		0.00388	540.03920	0.00540	387.500	16.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	0.00000		0.00000	0.03920	0.00000	0.000	16.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.00000		0.00000	0.83600	0.00001	0.000	16.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	612.50000	0.00613	460.83600	0.00461	612.500	16.52	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10640	0.10640	0.10680	0.10680		22.47	21,280.00	200	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,658.37220	0.01658	1,702.05280	0.01702	1,658.372	19.57	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	18.37220	0.00018	22.05280	0.00022	18.372	19.57	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	816.93240	0.00817	869.79250	0.00870	816.932	20.21	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	176.93240	0.00177	189.79250	0.00190	176.932	20.21	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	332.81880	0.00333	376.02260	0.00376	332.819	22.47	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	692.81880	0.00693	696.02260	0.00696	692.819	22.47	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10780	0.10780	0.10830	0.10830		22.61	2,695.00	25	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,852.68340	0.01853	1,906.70090	0.01907	1,852.683	20.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	72.68340	0.00073	76.70090	0.00077	72.683	20.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,076.01000	0.01076	1,133.56170	0.01134	1,076.010	20.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	296.01000	0.00296	303.56170	0.00304	296.010	20.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	588.46620	0.00588	637.52160	0.00638	588.466	22.61	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	808.46620	0.00808	807.52160	0.00808	808.466	22.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.15310	13.15310	13.21120	13.21120		18.78	883,914,626.20	67,202	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,353.10000	1.35310	1,411.20000	1.41120	1,353.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	653.10000	0.65310	711.21160	0.71121	653.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	0.00000	0.00000	0.01160	0.00001	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,753.10000	1.75310	1,811.20000	1.81120	1,753.100	18.78	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	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,453.10000	1.45310	1,511.20000	1.51120	1,453.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	403.10000	0.40310	461.70460	0.46170	403.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	0.00000	0.00000	0.50460	0.00050	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,053.10000	1.05310	1,111.20000	1.11120	1,053.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	953.10000		0.95310	1,011.20000	1.01120	953.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,893.10000		1.89310	1,951.20000	1.95120	1,893.100	18.78	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	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	523.10000		0.52310	581.31130	0.58131	523.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	0.00000		0.00000	0.11130	0.00011	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	473.10000		0.47310	531.41040	0.53141	473.100	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	0.00000		0.00000	0.21040	0.00021	0.000	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,913.10000		1.91310	1,971.20000	1.97120	1,913.100	18.78	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	18.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,903.10000		1.90310	1,961.20000	1.96120	1,903.100	18.78	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	18.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.42910		13.42910	13.38420	13.38420		17.37	819,175.10	61	75,172.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,473.12900		1.47313	1,428.93790	1.42894	1,473.129	15.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	34.02900		0.03403	34.73790	0.03474	34.029	15.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,463.55890		1.46356	1,419.42570	1.41943	1,463.559	15.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	34.45890		0.03446	35.22570	0.03523	34.459	15.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,453.99490		1.45399	1,409.92070	1.40992	1,453.995	15.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	34.89490		0.03489	35.72070	0.03572	34.895	15.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,415.80190		1.41580	1,371.97660	1.37198	1,415.802	15.32	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	36.70190		0.03670	37.77660	0.03778	36.702	15.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,368.23270		1.36823	1,327.54510	1.32755	1,368.233	15.11	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	39.13270		0.03913	43.34510	0.04335	39.133	15.11	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,237.24240		1.23724	1,198.11020	1.19811	1,237.242	15.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	58.14240		0.05814	63.91020	0.06391	58.142	15.33	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,153.23390		1.15323	1,115.29580	1.11530	1,153.234	15.48	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	74.13390		0.07413	81.09580	0.08110	74.134	15.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	994.29790		0.99430	959.08710	0.95909	994.298	15.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	115.19790	0.11520	124.88710	0.12489	115.198	15.78	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	781.88190	0.78188	752.32110	0.75232	781.882	16.25	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	202.78190	0.20278	218.12110	0.21812	202.782	16.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,899.03270	1.89903	1,853.23970	1.85324	1,899.033	17.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	19.93270	0.01993	19.03970	0.01904	19.933	17.43	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	334.32260	0.33432	324.69000	0.32469	334.323	18.07	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	705.22260	0.70522	740.49000	0.74049	705.223	18.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	174.01150	0.17401	172.74380	0.17274	174.012	19.54	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,244.91150	1.24491	1,288.54380	1.28854	1,244.911	19.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,144.00350	2.14400	2,097.85780	2.09786	2,144.004	18.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	14.90350	0.01490	13.65780	0.01366	14.903	18.49	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,947.89380	1.94789	1,902.00700	1.90201	1,947.894	17.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	18.79380	0.01879	17.80700	0.01781	18.794	17.64	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.60410		13.60410	13.60410	13.56100	13.56100		17.26	8,162,460.00	600	31,482.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,436.49470	2.43649	2,390.16800	2.39017	2,436.495	16.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	32.39470	0.03239	29.16800	0.02917	32.395	16.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,206.93930	2.20694	2,160.42590	2.16043	2,206.939	16.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	45.83930	0.04584	42.42590	0.04243	45.839	16.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,160.24210	2.16024	2,113.72050	2.11372	2,160.242	16.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	49.14210	0.04914	45.72050	0.04572	49.142	16.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,219.99480	1.21999	1,180.93970	1.18094	1,219.995	15.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	215.89480	0.21589	219.93970	0.21994	215.895	15.90	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	902.47460	0.90247	872.53880	0.87254	902.475	16.44	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	398.37460	0.39837	411.53880	0.41154	398.375	16.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,113.74990	2.11375	2,067.23270	2.06723	2,113.750	16.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	52.64990	0.05265	49.23270	0.04923	52.650	16.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,292.62360	1.29262	1,252.50680	1.25251	1,292.624	15.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	188.52360	0.18852	191.50680	0.19151	188.524	15.83	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 17/03/2014	Foreign Exchange Future			13.80090		13.80090	13.75950	13.75950		17.28	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,550.40190		1.55040	1,505.17390	1.50517	1,550.402	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	239.50190		0.23950	235.67390	0.23567	239.502	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,543.27220		1.54327	1,498.10990	1.49811	1,543.272	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	242.37220		0.24237	238.60990	0.23861	242.372	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,536.16470		1.53616	1,491.06920	1.49107	1,536.165	15.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	245.26470		0.24526	241.56920	0.24157	245.265	15.63	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.99730		13.99730	13.96030	13.96030		17.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,047.69510		1.04770	1,025.63380	1.02563	1,047.695	17.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	840.39510		0.84040	855.33380	0.85533	840.395	17.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,043.48400		1.04348	1,021.54000	1.02154	1,043.484	17.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	846.18400		0.84618	861.24000	0.86124	846.184	17.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,039.28540		1.03929	1,017.46440	1.01746	1,039.285	17.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	851.98540		0.85199	867.16440	0.86716	851.985	17.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.12800		14.12800	14.08560	14.08560		17.66	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,383.63160		1.38363	1,355.73310	1.35573	1,383.632	17.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	945.63160		0.94563	960.13310	0.96013	945.632	17.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,379.41070		1.37941	1,351.60260	1.35160	1,379.411	17.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	951.41070		0.95141	966.00260	0.96600	951.411	17.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,375.19880		1.37520	1,347.48770	1.34749	1,375.199	17.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	957.19880		0.95720	971.88770	0.97189	957.199	17.03	0.00	0	0.00
2025	On 01/08/2013	Bond Future			112.70104		112.70104	110.92271	110.92271			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	5,288.96000		5.28896	7,067.29000	7.06729	5,288.960		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	5,298.96000		5.29896	7,077.29000	7.07729	5,298.960		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	5,308.96000		5.30896	7,087.29000	7.08729	5,308.960		0.00	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			106.87073		106.87073	106.83706	106.83706			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	8,119.27000		8.11927	8,152.94000	8.15294	8,119.270		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	8,129.27000		8.12927	8,162.94000	8.16294	8,129.270		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	8,139.27000		8.13927	8,172.94000	8.17294	8,139.270		0.00	0	0.00
2050	On 01/08/2013	Bond Future			110.46355		110.46355	106.70706	106.70706			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	8,526.45000		8.52645	12,282.94000	12.28294	8,526.450		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	8,536.45000		8.53645	12,292.94000	12.29294	8,536.450		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	8,546.45000		8.54645	12,302.94000	12.30294	8,546.450		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			403.21500		403.21500	402.28700	402.28700			0.00	0	56.00
AL37	On 07/11/2013	Index Future			408.90500		408.90500	407.96400	407.96400			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			480.32200		480.32200	477.80900	477.80900			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			487.10000		487.10000	484.55200	484.55200			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			432.01700		432.01700	429.26600	429.26600			0.00	0	741.00
ALBI	On 07/11/2013	Index Future			438.11300		438.11300	435.32400	435.32400			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50690		9.50690	9.52770	9.52770		8.72	49,492,921.40	5,206	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	746.90000		0.74690	767.70000	0.76770	746.900	8.72	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	766.90000		0.76690	787.70000	0.78770	766.900	8.72	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.72	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	756.90000		0.75690	777.70000	0.77770	756.900	8.72	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.61990		9.61990	9.58670	9.58670		9.29	0.00	0	8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	392.23090		0.39223	363.62450	0.36362	392.231	9.99	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	72.33090		0.07233	76.92450	0.07692	72.331	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	34.17690		0.03418	32.22540	0.03223	34.177	11.46	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	714.27690		0.71428	745.52540	0.74553	714.277	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	746.12680		0.74613	712.88210	0.71288	746.127	11.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	26.22680		0.02623	26.18210	0.02618	26.227	11.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	736.57510		0.73658	703.29390	0.70329	736.575	11.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	26.67510		0.02668	26.59390	0.02659	26.675	11.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,131.86740		1.13187	1,099.41540	1.09942	1,131.867	14.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.96740		0.01197	12.71540	0.01272	11.967	14.33	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	842.16560		0.84217	809.25390	0.80925	842.166	12.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	22.26560		0.02227	22.55390	0.02255	22.266	12.65	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	755.68890		0.75569	722.48080	0.72248	755.689	11.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	25.78890		0.02579	25.78080	0.02578	25.789	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.68390		9.68390	9.65130	9.65130		10.01	242,097.50	25	9,885.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	372.73080		0.37273	355.64370	0.35564	372.731	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	168.83080		0.16883	184.34370	0.18434	168.831	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	51.38090		0.05138	47.84490	0.04784	51.381	11.26	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	967.48090		0.96748	996.54490	0.99654	967.481	11.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	384.03110		0.38403	366.49300	0.36649	384.031	9.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	160.13110		0.16013	175.19300	0.17519	160.131	9.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	378.34800		0.37835	361.03580	0.36104	378.348	9.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	164.44800		0.16445	179.73580	0.17974	164.448	9.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	483.98420		0.48398	462.80400	0.46280	483.984	9.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	100.08420		0.10008	111.50400	0.11150	100.084	9.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	310.38520		0.31039	295.90870	0.29591	310.385	9.81	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	226.48520		0.22649	244.60870	0.24461	226.485	9.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	96.99540		0.09700	90.93800	0.09094	96.995	11.14	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	713.09540		0.71310	739.63800	0.73964	713.095	11.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,408.53250		1.40853	1,376.56490	1.37656	1,408.533	14.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	24.63250		0.02463	25.26490	0.02526	24.633	14.26	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,121.15680		1.12116	1,089.69920	1.08970	1,121.157	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	37.25680		0.03726	38.39920	0.03840	37.257	12.87	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.75820		9.75820	9.72650	9.72650		10.79	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	486.25550		0.48626	469.52340	0.46952	486.256	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	238.05550		0.23806	253.02340	0.25302	238.055	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	497.26430		0.49726	480.17960	0.48018	497.264	10.39	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	229.06430		0.22906	243.67960	0.24368	229.064	10.39	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	491.73700		0.49174	474.82720	0.47483	491.737	10.41	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	233.53700		0.23354	248.32720	0.24833	233.537	10.41	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.83630		9.83630	9.80670	9.80670		11.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	412.31510		0.41232	402.24300	0.40224	412.315	11.40	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	486.01510		0.48602	505.54300	0.50554	486.015	11.40	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	419.98070		0.41998	409.69560	0.40970	419.981	11.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	473.68070		0.47368	492.99560	0.49300	473.681	11.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	416.12840		0.41613	405.95400	0.40595	416.128	11.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	479.82840		0.47983	499.25400	0.49925	479.828	11.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.20010		10.20010	10.15610	10.15610		12.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,048.74310		3.04874	3,006.95250	3.00695	3,048.743	16.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.64310		0.09864	100.85250	0.10085	98.643	16.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,999.96540		2.99997	2,958.20640	2.95821	2,999.965	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	99.86540		0.09987	102.10640	0.10211	99.865	16.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,951.19190		2.95119	2,909.46520	2.90947	2,951.192	16.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	101.09190		0.10109	103.36520	0.10337	101.092	16.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.71520		9.71520	9.77650	9.77650		14.55	48,576.00	5	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	765.20000		0.76520	826.50810	0.82651	765.200	14.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.00000		0.00000	0.00810	0.00001	0.000	14.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	755.20000		0.75520	816.50830	0.81651	755.200	14.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.00000		0.00000	0.00830	0.00001	0.000	14.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	775.20000		0.77520	836.50800	0.83651	775.200	14.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.00000		0.00000	0.00800	0.00001	0.000	14.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.87300		9.87300	9.87840	9.87840		15.01	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	829.52900		0.82953	843.02220	0.84302	829.529	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	46.52900		0.04653	54.62220	0.05462	46.529	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	820.91170		0.82091	834.54520	0.83455	820.912	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	47.91170		0.04791	56.14520	0.05615	47.912	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	812.32690		0.81233	826.10110	0.82610	812.327	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	49.32690		0.04933	57.70110	0.05770	49.327	14.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.97570		9.97570	9.98270	9.98270		15.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	444.83540		0.44484	462.58110	0.46258	444.835	15.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	409.13540		0.40914	419.88110	0.41988	409.135	15.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	440.26050		0.44026	458.03200	0.45803	440.261	15.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	414.56050		0.41456	425.33200	0.42533	414.561	15.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	435.72050		0.43572	453.51670	0.45352	435.721	15.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	420.02050		0.42002	430.81670	0.43082	420.021	15.24	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADC	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.04060	0.04060				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future	39,550.02700	39,550.02700	53,545.09170	53,545.09170				0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	83,071.62900	83,071.62900	92,244.96970	92,244.96970				0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.04060	0.04060				0.00	2,500	0.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	0.00000	0.00000	-47.08450	-47.08450				0.00	2,500	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	500.00000	500.00000	499.93000	499.93000				0.00	2,500	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	167.03820	167.03820	-168.50580	-168.50580				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	410.52280	410.52280	407.50550	407.50550				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	595.82670	595.82670	608.65770	608.65770				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	403.52650	403.52650	371.89560	371.89560				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	71.98560	71.98560	68.19510	68.19510				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	1,202.68000	1,202.68000	1,876.91000	1,876.91000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future	60.25200	60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future	51.48800	51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future	1,330.39000	1,330.39000	2,162.49000	2,162.49000				0.00	0	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future	0.00000	0.00000	678.12150	678.12150				0.00	10	0.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future	839.25180	839.25180	2,067.67950	2,067.67950				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future	0.00000	0.00000	20.87540	20.87540				0.00	5,000	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 CAED	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	5,000	0.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			2,001.58720		2,001.58720	3,200.00000	3,200.00000				0.00	10	10.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.68450		10.68450	10.76030	10.76030		19.77		801,337.50	75	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,144.50000		1.14450	1,220.30020	1.22030	1,144.500	19.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.00000		0.00000	0.00020	0.00000	0.000	19.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,134.50000		1.13450	1,210.30020	1.21030	1,134.500	19.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.00000		0.00000	0.00020	0.00000	0.000	19.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,124.50000		1.12450	1,200.30030	1.20030	1,124.500	19.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.00000		0.00000	0.00030	0.00000	0.000	19.77		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.93520		10.93520	10.90600	10.90600		17.70		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,134.89400		1.13489	1,110.89470	1.11089	1,134.894	16.15		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	39.69400		0.03969	44.89470	0.04489	39.694	16.15		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,125.60540		1.12561	1,102.18230	1.10218	1,125.605	16.11		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	40.40540		0.04041	46.18230	0.04618	40.405	16.11		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,116.78680		1.11679	1,093.49680	1.09350	1,116.787	16.12		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	41.58680		0.04159	47.49680	0.04750	41.587	16.12		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.08430		11.08430	11.05680	11.05680		17.43		554,215.00	50	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	679.99410		0.67999	671.60870	0.67161	679.994	16.88		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	385.69410		0.38569	404.80870	0.40481	385.694	16.88		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	674.88710		0.67489	666.60710	0.66661	674.887	16.89		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	390.58710		0.39059	409.80710	0.40981	390.587	16.89		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	669.81300		0.66981	661.64080	0.66164	669.813	16.91		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	395.51300		0.39551	414.84080	0.41484	395.513	16.91		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.61030		1.61030	1.61820	1.61820		15.95		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,203.00000		0.12030	1,282.00870	0.12820	1,203.000	15.95		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.00000		0.00000	0.00870	0.00000	0.000	15.95		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,103.00000		0.11030	1,182.00870	0.11820	1,103.000	15.95	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	0.00000		0.00000	0.00870	0.00000	0.000	15.95	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,003.00000		0.10030	1,082.01570	0.10820	1,003.000	15.95	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	0.00000		0.00000	0.01570	0.00000	0.000	15.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62960		1.62960	1.62710	1.62710		16.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,480.99410		0.14810	1,468.81260	0.14688	1,480.994	15.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	84.99410		0.00850	97.81260	0.00978	84.994	15.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,393.39850		0.13934	1,382.73450	0.13827	1,393.399	15.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	97.39850		0.00974	111.73450	0.01117	97.399	15.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,310.72170		0.13107	1,301.68900	0.13017	1,310.722	15.79	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	114.72170		0.01147	130.68900	0.01307	114.722	15.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64170		1.64170	1.63920	1.63920		16.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	739.96720		0.07400	752.04440	0.07520	739.967	16.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	822.96720		0.08230	860.04440	0.08600	822.967	16.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	701.12580		0.07011	713.74740	0.07137	701.126	16.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	884.12580		0.08841	921.74740	0.09217	884.126	16.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	664.24240		0.06642	677.34030	0.06773	664.242	17.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	947.24240		0.09472	985.34030	0.09853	947.242	17.11	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	506.59540		0.50660	507.86430	0.50786	506.595	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	330.89540		0.33090	332.16430	0.33216	330.895	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	501.45160		0.50145	502.72410	0.50272	501.452	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	335.75160		0.33575	337.02410	0.33702	335.752	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	511.78230		0.51178	513.04740	0.51305	511.782	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	326.08230		0.32608	327.34740	0.32735	326.082	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.93670		9.93670	9.93530	9.93530		18.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	627.47650		0.62748	626.79670	0.62680	627.477	21.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.31	Put	0.77650	0.00078	1.49670	0.00150	0.777	21.40	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	936.75150	0.93675	935.55830	0.93556	936.751	24.04	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.05150	0.00005	0.25830	0.00026	0.052	24.04	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	647.35420	0.64735	646.62900	0.64663	647.354	21.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	0.65420	0.00065	1.32900	0.00133	0.654	21.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	637.41280	0.63741	636.71020	0.63671	637.413	21.49	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	0.71280	0.00071	1.41020	0.00141	0.713	21.49	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.93810	9.93810	9.93670	9.93670		19.19	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	938.22190	0.93822	937.13640	0.93714	938.222	23.91	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.12190	0.00012	0.43640	0.00044	0.122	23.91	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	928.23020	0.92823	927.15860	0.92716	928.230	23.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.13020	0.00013	0.45860	0.00046	0.130	23.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	948.21420	0.94821	947.11530	0.94712	948.214	24.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.11420	0.00011	0.41530	0.00042	0.114	24.02	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			9.94230	9.94230	9.94090	9.94090		18.06	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	98.38340	0.09838	115.10690	0.11511	98.383	18.35	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	146.08340	0.14608	164.20690	0.16421	146.083	18.35	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	46.87680	0.04688	60.39920	0.06040	46.877	19.62	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	274.57680	0.27458	289.49920	0.28950	274.577	19.62	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.08040	0.00008	0.17310	0.00017	0.080	30.19	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,757.78040	1.75778	1,759.27310	1.75927	1,757.780	30.19	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	168.38830	0.16839	0.00000	0.00000	168.388	17.82	0.00	1,000	1,000.00
DAUS	On 24/06/2013	Any day expiry	9.85	Put	76.08830	0.07609	0.00000	0.00000	76.088	17.82	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	106.34560	0.10635	123.19500	0.12319	106.346	18.21	0.00	1,000	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	134.04560	0.13405	152.29500	0.15229	134.046	18.21	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	102.30040	0.10230	119.09530	0.11910	102.300	18.28	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	140.00040	0.14000	158.19530	0.15820	140.000	18.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.94510	9.94510	9.94380	9.94380		18.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Call	906.00450		0.90600	905.24360	0.90524	906.004	21.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.90450		0.00090	1.44360	0.00144	0.905	21.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	598.78550		0.59879	600.33220	0.60033	598.786	18.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	3.68550		0.00369	6.53220	0.00653	3.686	18.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,645.12200		1.64512	1,643.80020	1.64380	1,645.122	28.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.02200		0.00002	0.00020	0.00000	0.022	28.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,545.13630		1.54514	1,543.80130	1.54380	1,545.136	27.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.03630		0.00004	0.00130	0.00000	0.036	27.24	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	283.82950		0.28383	295.39120	0.29539	283.830	17.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	38.72950		0.03873	51.59120	0.05159	38.729	17.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	896.04390		0.89604	895.31490	0.89531	896.044	21.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.94390		0.00094	1.51490	0.00151	0.944	21.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	886.08530		0.88609	885.38980	0.88539	886.085	21.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.98530		0.00099	1.58980	0.00159	0.985	21.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	181.43330		0.18143	197.13270	0.19713	181.433	17.92	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	86.33330		0.08633	103.33270	0.10333	86.333	17.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	445.20830		0.44521	450.27040	0.45027	445.208	17.12	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	10.10830		0.01011	16.47040	0.01647	10.108	17.12	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	365.20460		0.36520	373.27050	0.37327	365.205	17.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	20.10460		0.02010	29.47050	0.02947	20.105	17.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,845.10810		1.84511	1,843.80000	1.84380	1,845.108	29.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00810		0.00001	0.00000	0.00000	0.008	29.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,745.11330		1.74511	1,743.80000	1.74380	1,745.113	28.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01330		0.00001	0.00000	0.00000	0.013	28.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,695.11710		1.69512	1,693.80010	1.69380	1,695.117	28.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.01710		0.00002	0.00010	0.00000	0.017	28.50	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.96210		9.96210	9.96140	9.96140		17.45	0.00	0	500.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	954.91790		0.95492	954.38480	0.95438	954.918	18.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.81790		0.00282	2.98480	0.00298	2.818	18.55	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	170.69410		0.17069	188.99060	0.18899	170.694	17.60	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	188.59410		0.18859	207.59060	0.20759	188.594	17.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	101.99190		0.10199	118.26360	0.11826	101.992	18.59	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	319.89190		0.31989	336.86360	0.33686	319.892	18.59	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	974.67280		0.97467	974.06060	0.97406	974.673	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	2.57280		0.00257	2.66060	0.00266	2.573	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	964.79260		0.96479	964.21850	0.96422	964.793	18.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	2.69260		0.00269	2.81850	0.00282	2.693	18.60	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			9.96640		9.96640	9.96570	9.96570		17.57	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	120.39790		0.12040	137.51210	0.13751	120.398	18.56	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	313.99790		0.31400	331.81210	0.33181	313.998	18.56	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	111.85710		0.11186	128.55100	0.12855	111.857	18.70	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	335.45710		0.33546	352.85100	0.35285	335.457	18.70	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	202.94750		0.20295	221.65050	0.22165	202.948	17.54	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	176.54750		0.17655	195.95050	0.19595	176.548	17.54	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	126.41440		0.12641	143.78960	0.14379	126.414	18.47	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	300.01440		0.30001	318.08960	0.31809	300.014	18.47	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	123.37310		0.12337	140.61980	0.14062	123.373	18.52	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	306.97310		0.30697	324.91980	0.32492	306.973	18.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.98200		9.98200	9.98180	9.98180		17.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	784.73390		0.78473	789.06230	0.78906	784.734	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	12.73390		0.01273	17.26230	0.01726	12.734	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	319.07340		0.31907	336.61450	0.33661	319.073	16.97	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	137.07340		0.13707	154.81450	0.15481	137.073	16.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,682.39470		1.68239	1,682.33270	1.68233	1,682.395	20.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.39470		0.00039	0.53270	0.00053	0.395	20.15	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	803.50570		0.80351	807.47910	0.80748	803.506	16.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.19	Put	11.50570		0.01151	15.67910	0.01568	11.506	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	794.10680		0.79411	798.25540	0.79826	794.107	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	12.10680		0.01211	16.45540	0.01646	12.107	16.02	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.98770		9.98770	9.98770	9.98770		17.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,588.58790		1.58859	1,588.87110	1.58887	1,588.588	19.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.88790		0.00089	1.17110	0.00117	0.888	19.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	954.59430		0.95459	957.00830	0.95701	954.594	16.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	6.89430		0.00689	9.30830	0.00931	6.894	16.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	935.36590		0.93537	938.01390	0.93801	935.366	16.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	7.66590		0.00767	10.31390	0.01031	7.666	16.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	667.47340		0.66747	675.39130	0.67539	667.473	16.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	29.77340		0.02977	37.69130	0.03769	29.773	16.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,688.36180		1.68836	1,688.56210	1.68856	1,688.362	20.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.66180		0.00066	0.86210	0.00086	0.662	20.21	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	465.45060		0.46545	479.50940	0.47951	465.451	16.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	77.75060		0.07775	91.80940	0.09181	77.751	16.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	396.63670		0.39664	412.61790	0.41262	396.637	16.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	108.93670		0.10894	124.91790	0.12492	108.937	16.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	944.97150		0.94497	947.50050	0.94750	944.971	16.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	7.27150		0.00727	9.80050	0.00980	7.271	16.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,738.27190		1.73827	1,738.43990	1.73844	1,738.272	20.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.57190		0.00057	0.73990	0.00074	0.572	20.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	306.65250		0.30665	324.74090	0.32474	306.653	17.24	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	168.95250		0.16895	187.04090	0.18704	168.953	17.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	533.10100		0.53310	545.18990	0.54519	533.101	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	55.40100		0.05540	67.48990	0.06749	55.401	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,888.07040		1.88807	1,888.16830	1.88817	1,888.070	21.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.37040		0.00037	0.46830	0.00047	0.370	21.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,788.19450		1.78819	1,788.33520	1.78834	1,788.195	20.80		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.49450		0.00049	0.63520	0.00064	0.495	20.80		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.99480		9.99480	9.99500	9.99500		17.56		0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	906.55730		0.90656	910.24570	0.91025	906.557	16.00		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	11.75730		0.01176	15.24570	0.01525	11.757	16.00		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	897.12820		0.89713	900.96050	0.90096	897.128	16.01		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	12.32820		0.01233	15.96050	0.01596	12.328	16.01		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	916.00850		0.91601	919.55700	0.91956	916.009	16.00		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	11.20850		0.01121	14.55700	0.01456	11.208	16.00		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.03160		10.03160	10.03300	10.03300		17.48		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	782.29710		0.78230	791.40270	0.79140	782.297	15.92		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	50.69710		0.05070	58.40270	0.05840	50.697	15.92		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	550.91490		0.55091	565.46960	0.56547	550.915	16.25		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	119.31490		0.11931	132.46960	0.13247	119.315	16.25		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	833.38700		0.83339	841.46440	0.84146	833.387	15.88		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	41.78700		0.04179	48.46440	0.04846	41.787	15.88		0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	790.71940		0.79072	799.65000	0.79965	790.719	15.92		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	49.11940		0.04912	56.65000	0.05665	49.119	15.92		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	405.17840		0.40518	422.33490	0.42233	405.178	16.91		0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	213.57840		0.21358	229.33490	0.22933	213.578	16.91		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	773.91180		0.77391	783.19500	0.78320	773.912	15.93		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	52.31180		0.05231	60.19500	0.06019	52.312	15.93		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	614.97330		0.61497	628.03910	0.62804	614.973	16.09		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	93.37330		0.09337	105.03910	0.10504	93.373	16.09		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,784.22040		1.78422	1,786.23280	1.78623	1,784.220	18.82		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.62040		0.00262	3.23280	0.00323	2.620	18.82		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,734.59760		1.73460	1,736.69370	1.73669	1,734.598	18.63		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.99760		0.00300	3.69370	0.00369	2.998	18.63		0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.70	Call	486.20690		0.48621	502.02220	0.50202	486.207	16.53	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	154.60690		0.15461	169.02220	0.16902	154.607	16.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,833.88960		1.83389	1,835.82780	1.83583	1,833.890	19.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.28960		0.00229	2.82780	0.00283	2.290	19.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.07120		10.07120	10.07360	10.07360		17.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	845.01000		0.84501	854.52020	0.85452	845.010	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	73.81000		0.07381	80.92020	0.08092	73.810	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	836.91360		0.83691	846.55460	0.84655	836.914	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	75.71360		0.07571	82.95460	0.08295	75.714	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	457.67020		0.45767	473.30020	0.47330	457.670	16.91	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	266.47020		0.26647	279.70020	0.27970	266.470	16.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	861.31090		0.86131	870.55940	0.87056	861.311	15.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	70.11090		0.07011	76.95940	0.07696	70.111	15.90	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	853.14340		0.85314	862.52100	0.86252	853.143	15.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	71.94340		0.07194	78.92100	0.07892	71.943	15.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.07550		10.07550	10.07790	10.07790		17.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	892.73900		0.89274	901.61960	0.90162	892.739	15.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	67.23900		0.06724	73.71960	0.07372	67.239	15.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	884.51650		0.88452	893.52210	0.89352	884.516	15.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	69.01650		0.06902	75.62210	0.07562	69.016	15.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	627.64280		0.62764	641.14640	0.64115	627.643	16.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	152.14280		0.15214	163.24640	0.16325	152.143	16.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	565.27150		0.56527	579.63690	0.57964	565.272	16.42	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	189.77150		0.18977	201.73690	0.20174	189.772	16.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	900.99570		0.90100	909.75350	0.90975	900.996	15.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	65.49570		0.06550	71.85350	0.07185	65.496	15.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,830.32610		1.83033	1,832.69790	1.83270	1,830.326	17.45	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.82610		0.00483	4.79790	0.00480	4.826	17.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,781.08020		1.78108	1,783.51090	1.78351	1,781.080	17.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.58020		0.00558	5.61090	0.00561	5.580	17.35	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	691.06140		0.69106	703.36680	0.70337	691.061	16.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	125.56140		0.12556	135.46680	0.13547	125.561	16.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,879.66650		1.87967	1,881.99230	1.88199	1,879.666	17.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.16650		0.00417	4.09230	0.00409	4.166	17.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.11270		10.11270	10.11560	10.11560		17.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	438.21770		0.43822	454.04340	0.45404	438.218	17.34	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	395.51770		0.39552	408.44340	0.40844	395.518	17.34	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	831.64480		0.83164	842.66760	0.84267	831.645	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	118.94480		0.11894	127.06760	0.12707	118.945	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	824.11720		0.82412	835.26240	0.83526	824.117	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	121.41720		0.12142	129.66240	0.12966	121.417	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	779.72770		0.77973	791.59720	0.79160	779.728	16.04	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	137.02770		0.13703	145.99720	0.14600	137.028	16.04	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	839.20680		0.83921	850.11080	0.85011	839.207	16.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	116.50680		0.11651	124.51080	0.12451	116.507	16.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.11700		10.11700	10.12000	10.12000		17.44	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	432.98850		0.43299	448.83850	0.44884	432.988	17.44	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	415.98850		0.41599	428.83850	0.42884	415.988	17.44	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	765.41620		0.76542	777.67350	0.77767	765.416	16.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	148.41620		0.14842	157.67350	0.15767	148.416	16.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	758.27390		0.75827	770.65020	0.77065	758.274	16.10	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	151.27390		0.15127	160.65020	0.16065	151.274	16.10	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	730.08750		0.73009	742.94340	0.74294	730.088	16.12	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	163.08750		0.16309	172.94340	0.17294	163.088	16.12	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	772.59420		0.77259	784.73240	0.78473	772.594	16.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	145.59420		0.14559	154.73240	0.15473	145.594	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry			10.12130		10.12130	10.12430	10.12430		17.40	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	814.92500		0.81493	826.44960	0.82645	814.925	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	133.62500		0.13363	142.14960	0.14215	133.625	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	807.56630		0.80757	819.21120	0.81921	807.566	16.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	136.26630		0.13627	144.91120	0.14491	136.266	16.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	701.63360		0.70163	715.07590	0.71508	701.634	16.10	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	180.33360		0.18033	190.77590	0.19078	180.334	16.10	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,832.67810		1.83268	1,836.25850	1.83626	1,832.678	17.32	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	11.37810		0.01138	11.95850	0.01196	11.378	17.32	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	822.32160		0.82232	833.72620	0.83373	822.322	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	131.02160		0.13102	139.42620	0.13943	131.022	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	640.49340		0.64049	654.65860	0.65466	640.493	16.36	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	219.19340		0.21919	230.35860	0.23036	219.193	16.36	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,881.39290		1.88139	1,884.87220	1.88487	1,881.393	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	10.09290		0.01009	10.57220	0.01057	10.093	17.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.16430		10.16430	10.16780	10.16780		17.47	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	873.06120		0.87306	884.81610	0.88482	873.061	16.07	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	158.76120		0.15876	167.01610	0.16702	158.761	16.07	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	706.26310		0.70626	720.53340	0.72053	706.263	16.30	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	241.96310		0.24196	252.73340	0.25273	241.963	16.30	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,883.40040		1.88340	1,887.55880	1.88756	1,883.400	17.52	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	19.10040		0.01910	19.75880	0.01976	19.100	17.52	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	887.54680		0.88755	899.08140	0.89908	887.547	16.06	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	153.24680		0.15325	161.28140	0.16128	153.247	16.06	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	880.28720		0.88029	891.93290	0.89193	880.287	16.06	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	155.98720		0.15599	164.13290	0.16413	155.987	16.06	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.20180		10.20180	10.20590	10.20590		17.48	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	816.46860		0.81647	830.34520	0.83035	816.469	16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry	9.61	Put	224.66860		0.22467	234.44520	0.23445	224.669	16.11	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	829.71850		0.82972	843.34660	0.84335	829.719	16.10	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	217.91850		0.21792	227.44660	0.22745	217.918	16.10	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	823.07680		0.82308	836.82910	0.83683	823.077	16.11	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	221.27680		0.22128	230.92910	0.23093	221.277	16.11	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.25560	10.25560		10.26040	10.26040		17.49	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	475.14210		0.47514	491.71110	0.49171	475.142	18.15	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	729.54210		0.72954	741.31110	0.74131	729.542	18.15	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	471.93310		0.47193	488.46080	0.48846	471.933	18.18	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	736.33310		0.73633	748.06080	0.74806	736.333	18.18	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	468.75180		0.46875	485.23130	0.48523	468.752	18.20	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	743.15180		0.74315	754.83130	0.75483	743.152	18.20	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.30200	10.30200		10.30740	10.30740		17.54	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,334.18610		1.33419	1,340.26380	1.34026	1,334.186	15.91	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	122.18610		0.12219	122.86380	0.12286	122.186	15.91	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,325.85460		1.32585	1,332.05430	1.33205	1,325.855	15.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	123.85460		0.12385	124.65430	0.12465	123.855	15.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,317.54150		1.31754	1,323.86490	1.32386	1,317.541	15.88	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	125.54150		0.12554	126.46490	0.12646	125.541	15.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.33030	10.33030		10.33640	10.33640		17.61	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,369.86760		1.36987	1,375.99330	1.37599	1,369.868	15.90	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	129.56760		0.12957	129.59330	0.12959	129.568	15.90	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,361.60270		1.36160	1,367.85960	1.36786	1,361.603	15.89	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	131.30270		0.13130	131.45960	0.13146	131.303	15.89	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,353.35840		1.35336	1,359.74390	1.35974	1,353.358	15.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	133.05840		0.13306	133.34390	0.13334	133.058	15.88	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.43920	10.43920		10.44720	10.44720		17.63	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	916.51810		0.91652	938.68740	0.93869	916.518	16.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.96	Put	437.31810		0.43732	451.48740	0.45149	437.318	16.40	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	926.82040		0.92682	948.86340	0.94886	926.820	16.36	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	427.62040		0.42762	441.66340	0.44166	427.620	16.36	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	921.45160		0.92145	943.60470	0.94360	921.452	16.38	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	432.25160		0.43225	446.40470	0.44640	432.252	16.38	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			111.25691		111.25691	109.32216	109.32216			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	3,733.09000		3.73309	5,667.84000	5.66784	3,733.090		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	3,743.09000		3.74309	5,677.84000	5.67784	3,743.090		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	3,753.09000		3.75309	5,687.84000	5.68784	3,753.090		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.24298		87.12760	9.37121	86.11857				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,964.60000		1.96460	2,973.63000	2.97363	1,964.600			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,076.27000		76.07627	75,067.24000	75.06724	76,076.270			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			9.35638		84.57575	9.48906	83.55253				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,188.49000		7.18849	8,211.71000	8.21171	7,188.490			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,100.21000		7.10021	8,123.43000	8.12343	7,100.210			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,012.06000		7.01206	8,035.28000	8.03528	7,012.060			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			431.35100		431.35100	428.68200	428.68200				0.00	0	387.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	146,390.00000		14.63900	173,080.00000	17.30800	146,390.000			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	146,490.00000		14.64900	173,180.00000	17.31800	146,490.000			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	146,590.00000		14.65900	173,280.00000	17.32800	146,590.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.43800		437.43800	434.73200	434.73200				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	85,520.00000		8.55200	112,580.00000	11.25800	85,520.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Put	85,620.00000		8.56200	112,680.00000	11.26800	85,620.000		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	85,720.00000		8.57200	112,780.00000	11.27800	85,720.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			199.19600		199.19600	196.46800	196.46800			1,991,960.00	1	1,051.00
IGOV	On 07/11/2013	Index Future			202.03300		202.03300	199.26700	199.26700			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			529.84500		529.84500	529.84500	529.84500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.19000		94.81000	5.20000	94.80000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.24000		94.76000	5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.26000		94.74000	5.30000	94.70000			0.00	0	700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.33000		94.67000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.43000		94.57000	5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.58000		94.42000	5.71000	94.29000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.90000		94.10000	6.06000	93.94000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.15000		93.85000	6.36000	93.64000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.43000		93.57000	6.64000	93.36000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.69000		93.31000	6.93000	93.07000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.97000		93.03000	7.24000	92.76000				0.00	0	250.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.99810		7.99810	7.96520	7.96520		17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	658.10000		0.65810	625.21580	0.62522	658.100	17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.00000		0.00000	0.01580	0.00002	0.000	17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	648.10000		0.64810	615.21670	0.61522	648.100	17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.00000		0.00000	0.01670	0.00002	0.000	17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	638.10000		0.63810	605.21780	0.60522	638.100	17.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.00000		0.00000	0.01780	0.00002	0.000	17.13		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.10850		8.10850	8.03230	8.03230		11.65		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	553.07060		0.55307	491.83600	0.49184	553.071	12.09		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	34.57060		0.03457	49.53600	0.04954	34.571	12.09		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	544.38210		0.54438	483.58250	0.48358	544.382	12.07		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	35.88210		0.03588	51.28250	0.05128	35.882	12.07		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	535.73580		0.53574	475.38040	0.47538	535.736	12.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	37.23580		0.03724	53.08040	0.05308	37.236	12.05		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.16000		8.16000	8.08440	8.08440		13.49		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	314.72750		0.31473	291.91340	0.29191	314.728	13.49		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	304.72750		0.30473	357.51340	0.35751	304.728	13.49		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	310.41070		0.31041	287.94160	0.28794	310.411	13.51		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	310.41070		0.31041	363.54160	0.36354	310.411	13.51		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	319.56410		0.31956	295.93570	0.29594	319.564	13.48		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	299.56410		0.29956	351.53570	0.35154	299.564	13.48	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.54263		104.73551	7.64048	104.07384			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	1,734.31000		1.73431	2,395.98000	2.39598	1,734.310		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,664.94000		1.66494	2,326.61000	2.32661	1,664.940		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,595.63000		1.59563	2,257.30000	2.25730	1,595.630		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.63552		102.29775	7.73752	101.62684			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,944.38000		7.94438	8,615.29000	8.61529	7,944.380		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,871.65000		7.87165	8,542.56000	8.54256	7,871.650		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,798.97000		7.79897	8,469.88000	8.46988	7,798.970		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.12603		119.64694	6.22903	119.42760		2.41	0.00	0	19,475.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,191.31000		90.19131	89,971.97000	89.97197	90,191.310	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	0.000	2.54	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.26582		114.52902	6.38591	114.30658		2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	237.49000		0.23749	190.89000	0.19089	237.490	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,500.29000		1.50029	1,676.13000	1.67613	1,500.290	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	242.11000		0.24211	194.79000	0.19479	242.110	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,486.09000		1.48609	1,661.21000	1.66121	1,486.090	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	246.78000		0.24678	198.75000	0.19875	246.780	2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,471.94000		1.47194	1,646.35000	1.64635	1,471.940	2.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.42220		116.06929	6.56365	115.84397		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	331.39000		0.33139	275.27000	0.27527	331.390	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 06/02/2014	Bond Future	5.66	Put	1,556.46000		1.55646	1,725.66000	1.72566	1,556.460	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	322.81000		0.32281	267.83000	0.26783	322.810	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,580.27000		1.58027	1,750.61000	1.75061	1,580.270	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	327.08000		0.32708	271.53000	0.27153	327.080	2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,568.34000		1.56834	1,738.11000	1.73811	1,568.340	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.61401		110.83193	6.78438	110.60356		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	209.89000		0.20989	171.57000	0.17157	209.890	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,118.00000		2.11800	2,308.05000	2.30805	2,118.000	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	204.98000		0.20498	167.39000	0.16739	204.980	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,140.61000		2.14061	2,331.39000	2.33139	2,140.610	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	207.42000		0.20742	169.47000	0.16947	207.420	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,129.29000		2.12929	2,319.71000	2.31971	2,129.290	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			7.80096		123.46698	7.93418	122.21628		13.18	33,336,084.60	270	61,483.00
R186	On 01/08/2013	Bond Future	7.20	Call	496.55000		0.49655	332.57000	0.33257	496.550	12.88	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,368.89000		6.36889	7,455.61000	7.45561	6,368.890	12.88	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	579.35000		0.57935	392.24000	0.39224	579.350	12.88	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,948.31000		5.94831	7,011.90000	7.01190	5,948.310	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	2,325.29000		2.32529	0.00000	0.00000	2,325.290	13.04	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,334.37000		2.33437	0.00000	0.00000	2,334.370	13.04	93,374.80	40	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	3,370.86000		3.37086	2,652.55000	2.65255	3,370.860	13.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,508.85000		1.50885	2,041.24000	2.04124	1,508.850	13.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	253.93000		0.25393	162.76000	0.16276	253.930	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,167.54000		8.16754	9,327.07000	9.32707	8,167.540	12.88	0.00	0	4,100.00

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	9.00	Call	10,714.00000		10.71400	9,520.15000	9.52015	10,714.000	13.58	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	77.01000		0.07701	133.86000	0.13386	77.010	13.58	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	114,194.57000		114.19457	112,943.87000	112.94387	114,194.570	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	1,174.08000		1.17408	839.93000	0.83993	1,174.080	12.96	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,066.95000		4.06695	4,983.50000	4.98350	4,066.950	12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	96.65000		0.09665	58.58000	0.05858	96.650	12.88	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	10,625.62000		10.62562	11,838.25000	11.83825	10,625.620	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	118.64000		0.11864	72.72000	0.07272	118.640	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,118.77000		10.11877	11,323.55000	11.32355	10,118.770	12.88	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	9,111.25000		9.11125	7,960.92000	7.96092	9,111.250	13.48	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	154.98000		0.15498	255.35000	0.25535	154.980	13.48	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	31.61000		0.03161	18.11000	0.01811	31.610	12.88	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,248.89000		13.24889	14,486.09000	14.48609	13,248.890	12.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.88861		125.20930	8.02688	123.94100		13.61	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,596.62000		5.59662	4,868.47000	4.86847	5,596.620	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,124.75000		3.12475	3,664.90000	3.66490	3,124.750	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	9,087.49000		9.08749	8,137.96000	8.13796	9,087.490	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,480.76000		1.48076	1,799.53000	1.79953	1,480.760	13.86	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,734.40000		10.73440	9,711.06000	9.71106	10,734.400	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,046.30000		1.04630	1,291.26000	1.29126	1,046.300	13.98	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.50	Call	567.28000		0.56728	442.13000	0.44213	567.280	13.31	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,403.47000		14.40347	15,546.62000	15.54662	14,403.470	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	887.01000		0.88701	704.02000	0.70402	887.010	13.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,076.79000		12.07679	13,162.10000	13.16210	12,076.790	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,786.76000		4.78676	4,127.04000	4.12704	4,786.760	13.53	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,763.56000		3.76356	4,372.14000	4.37214	3,763.560	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	5,492.03000		5.49203	4,772.32000	4.77232	5,492.030	13.58	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
R186	On 07/11/2013	Bond Future	8.14	Put	3,199.90000		3.19990	3,748.49000	3.74849	3,199.900	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	5,544.21000		5.54421	4,820.27000	4.82027	5,544.210	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,162.16000		3.16216	3,706.52000	3.70652	3,162.160	13.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.96985	121.60274		8.11304	120.31740		13.48	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,314.58000		4.31458	3,758.18000	3.75818	4,314.580	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,326.01000		6.32601	7,054.95000	7.05495	6,326.010	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,354.18000		4.35418	3,794.25000	3.79425	4,354.180	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,273.10000		6.27310	6,998.51000	6.99851	6,273.100	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,274.81000		4.27481	3,721.95000	3.72195	4,274.810	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,378.84000		6.37884	7,111.32000	7.11132	6,378.840	13.35	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.05454	123.24946		8.20292	121.94680		13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,741.40000		2.74140	2,371.40000	2.37140	2,741.400	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,617.71000		11.61771	12,550.37000	12.55037	11,617.710	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,767.23000		2.76723	2,394.55000	2.39455	2,767.230	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,545.91000		11.54591	12,475.89000	12.47589	11,545.910	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,715.73000		2.71573	2,348.40000	2.34840	2,715.730	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,689.78000		11.68978	12,625.11000	12.62511	11,689.780	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			284.89834	284.89834		283.13435	283.13435			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	10,091.66000	10.09166		11,855.65000	11.85565	10,091.660		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	10,101.66000	10.10166		11,865.65000	11.86565	10,101.660		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10,111.66000		10.11166	11,875.65000	11.87565	10,111.660		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			5.75637		104.99003	5.85647	104.85595		1.48	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,744.35000		67.74435	67,610.27000	67.61027	67,744.350	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
R201	On 07/11/2013	Bond Future			5.87274		106.47159	5.99854	106.33564		1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	47.12000		0.04712	34.95000	0.03495	47.120	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,228.31000		1.22831	1,352.09000	1.35209	1,228.310	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	48.27000		0.04827	35.84000	0.03584	48.270	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,218.46000		1.21846	1,341.98000	1.34198	1,218.460	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	49.45000		0.04945	36.76000	0.03676	49.450	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,208.64000		1.20864	1,331.90000	1.33190	1,208.640	1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.00793		103.49479	6.17196	103.35708		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	161.40000		0.16140	128.39000	0.12839	161.400	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	793.07000		0.79307	897.77000	0.89777	793.070	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	156.98000		0.15698	124.69000	0.12469	156.980	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	805.63000		0.80563	911.05000	0.91105	805.630	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	159.18000		0.15918	126.53000	0.12653	159.180	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	799.34000		0.79934	904.40000	0.90440	799.340	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.24467		104.89636	6.47894	104.75678		1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	93.49000		0.09349	71.29000	0.07129	93.490	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	986.20000		0.98620	1,103.58000	1.10358	986.200	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	91.36000		0.09136	69.58000	0.06958	91.360	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	996.19000		0.99619	1,113.99000	1.11399	996.190	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	92.42000		0.09242	70.43000	0.07043	92.420	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	991.19000		0.99119	1,108.78000	1.10878	991.190	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 01/08/2013	Bond Future			209.15090		209.15090	204.35013	204.35013				0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	13,839.10000		13.83910	18,639.87000	18.63987	13,839.100			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	13,849.10000		13.84910	18,649.87000	18.64987	13,849.100			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	13,859.10000		13.85910	18,659.87000	18.65987	13,859.100			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			6.82025		108.26539	6.86815	108.09116		4.93		0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,052.19000		95.05219	94,877.96000	94.87796	95,052.190	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			6.94673		105.63375	6.99860	105.45707		5.15		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	169.50000		0.16950	153.49000	0.15349	169.500	5.03		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,492.95000		4.49295	4,653.62000	4.65362	4,492.950	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	298.47000		0.29847	272.53000	0.27253	298.470	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,624.15000		3.62415	3,774.89000	3.77489	3,624.150	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	304.22000		0.30422	277.86000	0.27786	304.220	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,594.47000		3.59447	3,744.79000	3.74479	3,594.470	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	310.23000		0.31023	283.44000	0.28344	310.230	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,565.07000		3.56507	3,714.96000	3.71496	3,565.070	5.03		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,404.23000		103.40423	103,227.55000	103.22755	103,404.230	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			7.07438		107.05428	7.13050	106.87532		4.89		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	586.67000		0.58667	546.73000	0.54673	586.670	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	6.16	Put	3,556.79000		3.55679	3,695.81000	3.69581	3,556.790	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	441.23000		0.44123	409.49000	0.40949	441.230	4.78	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,108.18000		4.10818	4,255.40000	4.25540	4,108.180	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	571.43000		0.57143	532.32000	0.53232	571.430	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,607.68000		3.60768	3,747.53000	3.74753	3,607.680	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	579.01000		0.57901	539.49000	0.53949	579.010	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,582.19000		3.58219	3,721.63000	3.72163	3,582.190	4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21086		104.34282	7.27183	104.16144		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	465.79000		0.46579	435.07000	0.43507	465.790	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,900.72000		4.90072	5,051.38000	5.05138	4,900.720	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	455.05000		0.45505	424.91000	0.42491	455.050	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,952.74000		4.95274	5,103.98000	5.10398	4,952.740	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	460.39000		0.46039	429.97000	0.42997	460.390	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,926.70000		4.92670	5,077.66000	5.07766	4,926.700	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			7.00477		105.38672	7.05736	105.14857		6.81	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,503.22000		96.50322	96,265.07000	96.26507	96,503.220	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			7.11417		106.87390	7.17019	106.63239		6.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	555.38000		0.55538	508.57000	0.50857	555.380	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,189.45000		4.18945	4,384.15000	4.38415	4,189.450	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	565.18000		0.56518	517.71000	0.51771	565.180	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,154.23000		4.15423	4,348.27000	4.34827	4,154.230	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	575.11000		0.57511	526.98000	0.52698	575.110	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,119.16000		4.11916	4,312.54000	4.31254	4,119.160	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,590.42000		1.59042	1,486.68000	1.48668	1,590.420	6.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	2,084.76000		2.08476	2,222.53000	2.22253	2,084.760	6.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.21914		104.28036	7.27868	104.03566		6.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	960.38000		0.96038	896.90000	0.89690	960.380	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,400.15000		4.40015	4,581.37000	4.58137	4,400.150	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	971.76000		0.97176	907.70000	0.90770	971.760	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,368.70000		4.36870	4,549.34000	4.54934	4,368.700	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	949.09000		0.94909	886.19000	0.88619	949.090	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,431.71000		4.43171	4,613.51000	4.61351	4,431.710	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.33466		105.69256	7.39815	105.44455		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	850.51000		0.85051	797.87000	0.79787	850.510	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,030.27000		6.03027	6,225.64000	6.22564	6,030.270	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	859.33000		0.85933	806.26000	0.80626	859.330	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,997.55000		5.99755	6,192.49000	6.19249	5,997.550	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	841.77000		0.84177	789.56000	0.78956	841.770	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,063.08000		6.06308	6,258.88000	6.25888	6,063.080	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			5.60008		101.23381	5.72525	101.17897		0.53	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,235.70000		30.23570	30,180.86000	30.18086	30,235.700	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			6.04187		102.66239	6.35424	102.60678		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	13.26000		0.01326	8.37000	0.00837	13.260	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	326.27000		0.32627	376.99000	0.37699	326.270	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	13.45000		0.01345	8.50000	0.00850	13.450	0.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Put	324.66000		0.32466	375.32000	0.37532	324.660	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	13.65000		0.01365	8.64000	0.00864	13.650	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	323.07000		0.32307	373.67000	0.37367	323.070	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			7.21917		100.58327	7.28184	100.26524		7.98	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,012.08000		93.01208	92,694.05000	92.69405	93,012.080	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			7.32079		102.00269	7.38691	101.68012		7.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	840.61000		0.84061	760.07000	0.76007	840.610	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,983.26000		3.98326	4,225.29000	4.22529	3,983.260	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	854.38000		0.85438	772.82000	0.77282	854.380	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,946.27000		3.94627	4,187.28000	4.18728	3,946.270	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	868.31000		0.86831	785.72000	0.78572	868.310	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,909.48000		3.90948	4,149.46000	4.14946	3,909.480	7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.41879		99.73483	7.48841	99.40805		7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,079.77000		1.07977	992.26000	0.99226	1,079.770	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,728.31000		4.72831	4,967.58000	4.96758	4,728.310	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,053.54000		1.05354	967.69000	0.96769	1,053.540	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,800.44000		4.80044	5,041.37000	5.04137	4,800.440	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,066.60000		1.06660	979.92000	0.97992	1,066.600	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,764.30000		4.76430	5,004.40000	5.00440	4,764.300	7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.52750		101.08552	7.60099	100.75428		7.75	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	862.58000		0.86258	796.56000	0.79656	862.580	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,037.89000		7.03789	7,303.11000	7.30311	7,037.890	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	843.79000		0.84379	778.93000	0.77893	843.790	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,116.40000		7.11640	7,382.78000	7.38278	7,116.400	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	853.14000		0.85314	787.70000	0.78770	853.140	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,077.09000		7.07709	7,342.89000	7.34289	7,077.090	7.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.30404		99.14408	7.38682	98.67619		9.18		0.00	0	19,369.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,099.61000		90.09961	89,631.72000	89.63172	90,099.610	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			7.39864		97.14726	7.48540	96.67283		9.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,071.02000		1.07102	943.76000	0.94376	1,071.020	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,481.77000		4.48177	4,828.94000	4.82894	4,481.770	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,087.28000		1.08728	958.55000	0.95855	1,087.280	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,440.80000		4.44080	4,786.50000	4.78650	4,440.800	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,103.72000		1.10372	973.49000	0.97349	1,103.720	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,400.06000		4.40006	4,744.26000	4.74426	4,400.060	9.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,677.21000		2.67721	2,432.31000	2.43231	2,677.210	9.78		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,123.22000		2.12322	2,352.75000	2.35275	2,123.220	9.78		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.48759		98.45365	7.57832	97.97293		9.10		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,302.30000		1.30230	1,168.21000	1.16821	1,302.300	8.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,322.63000		5.32263	5,669.26000	5.66926	5,322.630	8.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,318.38000		1.31838	1,183.04000	1.18304	1,318.380	8.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,282.84000		5.28284	5,628.22000	5.62822	5,282.840	8.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,286.92000		1.28692	1,154.05000	1.15405	1,286.920	8.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,363.16000		5.36316	5,711.01000	5.71101	5,363.160	8.91		0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.58067		96.39035	7.67568	95.90313		9.19		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,009.08000		1.00908	908.62000	0.90862	1,009.080	9.00		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,884.37000		7.88437	8,271.13000	8.27113	7,884.370	9.00		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,020.19000		1.02019	918.84000	0.91884	1,020.190	9.00		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
R208	On 08/05/2014	Bond Future	6.31	Put	7,839.49000		7.83949	8,225.36000	8.22536	7,839.490	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	998.06000		0.99806	898.48000	0.89848	998.060	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,929.36000		7.92936	8,317.00000	8.31700	7,929.360	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
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			8.60024		78.90211	8.72797	77.88100		18.71	0.00	0	10,032.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,953.00000		68.95300	67,931.89000	67.93189	68,953.000	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	505.28000		0.50528	355.74000	0.35574	505.280	18.36	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,602.13000		5.60213	6,473.70000	6.47370	5,602.130	18.36	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.68499		76.87115	8.81666	75.83567		19.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,685.63000		3.68563	3,189.44000	3.18944	3,685.630	19.69	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,964.53000		3.96453	4,503.82000	4.50382	3,964.530	19.69	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,234.84000		4.23484	3,690.87000	3.69087	4,234.840	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,407.24000		3.40724	3,898.75000	3.89875	3,407.240	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,275.52000		4.27552	3,728.18000	3.72818	4,275.520	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,369.84000		3.36984	3,857.98000	3.85798	3,369.840	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,316.40000		4.31640	3,765.68000	3.76568	4,316.400	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,332.76000		3.33276	3,817.52000	3.81752	3,332.760	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,537.90000		7.53790	6,778.26000	6.77826	7,537.900	20.13	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,466.90000		1.46690	1,742.74000	1.74274	1,466.900	20.13	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.76334		77.90498	8.89879	76.85565		19.61	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,129.87000		4.12987	3,655.74000	3.65574	4,129.870	19.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,748.73000		5.74873	6,323.93000	6.32393	5,748.730	19.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Call	4,060.69000	4.06069	3,592.02000	3.59202	4,060.690	19.36	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	5,841.67000	5.84167	6,422.33000	6.42233	5,841.670	19.36	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	4,095.21000	4.09521	3,623.80000	3.62380	4,095.210	19.37	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	5,795.06000	5.79506	6,372.98000	6.37298	5,795.060	19.37	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			8.84285	75.81501	8.98223	74.75141		19.84	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	2,657.84000	2.65784	2,338.00000	2.33800	2,657.840	19.48	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	10,873.71000	10.87371	11,617.47000	11.61747	10,873.710	19.48	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	2,611.43000	2.61143	2,295.90000	2.29590	2,611.430	19.48	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	11,008.48000	11.00848	11,756.55000	11.75655	11,008.480	19.48	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	2,634.57000	2.63457	2,316.88000	2.31688	2,634.570	19.48	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	10,940.96000	10.94096	11,686.87000	11.68687	10,940.960	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			160.64140	160.64140	156.40394	156.40394			0.00	0	1,237.00	
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 01/08/2013	Bond Future	172.99	Put	12,348.60000	12.34860	16,586.06000	16.58606	12,348.600		0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.00	Put	12,358.60000	12.35860	16,596.06000	16.59606	12,358.600		0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.01	Put	12,368.60000	12.36860	16,606.06000	16.60606	12,368.600		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			129.99040	129.99040	129.95901	129.95901			0.00	0	522.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	129.99	Call	0.40000	0.00040	0.00000	0.00000	0.400		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	30.99000	0.03099	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	9.60000	0.00960	40.99000	0.04099	9.600		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	19.60000	0.01960	50.99000	0.05099	19.600		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			133.15388	133.15388	132.39378	132.39378			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	4,836.12000	4.83612	5,596.22000	5.59622	4,836.120		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	4,846.12000	4.84612	5,606.22000	5.60622	4,846.120		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	4,856.12000	4.85612	5,616.22000	5.61622	4,856.120		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			8.41703	90.13594	8.54998	89.05207		16.22	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,520.92000	79.52092	78,437.05000	78.43705	79,520.920	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			8.50706	87.87115	8.64435	86.77195		17.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,091.88000	4.09188	3,526.04000	3.52604	4,091.880	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,425.39000	3.42539	3,958.75000	3.95875	3,425.390	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,133.15000	4.13315	3,563.59000	3.56359	4,133.150	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,386.80000	3.38680	3,916.44000	3.91644	3,386.800	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,174.85000	4.17485	3,601.56000	3.60156	4,174.850	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,348.76000	3.34876	3,874.67000	3.87467	3,348.760	16.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.59192	89.05279	8.73346	87.93885		17.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,824.62000	3.82462	3,350.35000	3.35035	3,824.620	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 06/02/2014	Bond Future	8.31	Put	6,107.33000		6.10733	6,747.00000	6.74700	6,107.330	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,757.30000		3.75730	3,288.88000	3.28888	3,757.300	16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,205.26000		6.20526	6,850.78000	6.85078	6,205.260	16.84	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,790.88000		3.79088	3,319.53000	3.31953	3,790.880	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,156.16000		6.15616	6,798.75000	6.79875	6,156.160	16.85	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.67470		86.72022	8.82052	85.59128		17.42	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,576.89000		2.57689	2,249.69000	2.24969	2,576.890	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,069.56000		11.06956	11,871.30000	11.87130	11,069.560	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,531.43000		2.53143	2,208.69000	2.20869	2,531.430	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,203.38000		11.20338	12,009.58000	12.00958	11,203.380	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,554.09000		2.55409	2,229.13000	2.22913	2,554.090	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,136.34000		11.13634	11,940.32000	11.94032	11,136.340	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			8.64397		80.40347	8.77675	79.28935		19.01	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,955.57000		69.95557	68,841.45000	68.84145	69,955.570	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			8.72699		78.25401	8.86389	77.12406		20.12	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,185.14000		1.18514	960.36000	0.96036	1,185.140	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,624.22000		9.62422	10,529.39000	10.52939	9,624.220	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,203.89000		1.20389	976.22000	0.97622	1,203.890	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,544.02000		9.54402	10,446.30000	10.44630	9,544.020	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,166.60000		1.16660	944.70000	0.94470	1,166.600	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	9,704.83000		9.70483	10,612.88000	10.61288	9,704.830	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future			8.77093		103.54313	8.90387	102.12626			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	11,021.42000		11.02142	12,438.29000	12.43829	11,021.420		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	10,891.87000		10.89187	12,308.74000	12.30874	10,891.870		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	10,762.57000		10.76257	12,179.44000	12.17944	10,762.570		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.85815		100.58327	8.99542	99.14652			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	11,937.89000		11.93789	13,374.64000	13.37464	11,937.890		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	11,808.56000		11.80856	13,245.31000	13.24531	11,808.560		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	11,679.49000		11.67949	13,116.24000	13.11624	11,679.490		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	448.22390		0.04482	450.38150	0.04504	448.224	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	370.22390		0.03702	372.38150	0.03724	370.224	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	401.29280		0.04013	403.47820	0.04035	401.293	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	423.29280		0.04233	425.47820	0.04255	423.293	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	359.93050		0.03599	362.13270	0.03621	359.931	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	481.93050		0.04819	484.13270	0.04841	481.931	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								3,512,297,031.65	367,987	2 058 741.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.28380			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.06500	105.75915	7.06500	105.73920			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91528			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.19500	107.09921	8.19500	107.07585			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.45237			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.57000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.76873	8.00000	47.75855			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.06000	97.44424	9.06000	97.42078			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.21500	103.29858	7.21500	103.27869		115,440,000.00		16,000	5,521,000.00
AB07	On 07/03/2014	Spot Bond	6.95000	103.76092	6.95000	103.74166			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.93214			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.51000	107.05364	8.51000	107.02941			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.91828			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	135.83084	0.90000	135.77429			0.00	0	15,500,000.00
ABCP13	On 07/12/2023	Spot Bond	1.92000	133.98751	1.92000	266.22790			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.39849			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64816			0.00	0	270,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01694			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.01780			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.01826			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.47500	109.44737	7.47500	109.42555			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.18951			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.55000	104.44865	7.55000	104.42763		83,050,000.00		11,000	11,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.81966			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50103			0.00	10,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44500			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.39055			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.51438			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88778			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.65000	104.76309	6.65000	104.74431		33,250,000.00		5,000	401,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.53133			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	4.65000	129.83757	4.65000	129.77047			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.59000	125.20642	2.59000	125.14860			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.15000	117.43650	2.15000	117.38361			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.05000	104.16223	3.05000	104.11269			0.00	0	5,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.81000	118.70321	10.81000	118.66868			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.03270			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.95315			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.69462			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.75913			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.45000	111.41372	3.45000	111.35958			0.00	0	1,750,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.39833	100.00000	26.33438			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.66000	165.43398	1.66000	165.36168			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.92800	2.76000	150.85754			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.69000	168.52389	1.69000	168.45004			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000	162.73868	2.20000	162.66515			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.80625	70.70989	7.80625	70.68972			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.80625	70.70989	7.80625	70.68972			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.44662	84.61000	15.42069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96382			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.77000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.11704	100.00000	41.03903			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.50000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.15000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.41000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.23000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.29533			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.13867			0.00	0	175,864,000.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.59000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.09000	102.30378	7.09000	102.28419			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	108.57000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.87000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.06000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	7.00500	116.76150	7.00500	116.73965			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	107.30000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21876			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	85.83000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	85.09000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.49000	95.85710	2.49000	101.01705			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.81000	98.04769	2.81000	141.95030			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000	110.19505	2.80000	185.39674			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	110.84000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	84.82000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.20500	91.07176	9.20500	93.11381			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.77000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	90.41000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.29000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.50709			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.71000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.35000	86.23131	9.35000	87.82725			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.11000	109.38045	8.11000	109.35682			64,880,000.00	8,000	711,000.00
ABS5	On 01/05/2015	Spot Bond	7.01500	103.32294	7.01500	103.30358			70,150,000.00	10,000	708,000.00
ABS6	On 01/06/2020	Spot Bond	8.63000	98.20523	8.63000	98.18256			103,560,000.00	12,000	5,508,000.00
ABS7	On 11/09/2026	Spot Bond	9.55000	96.82315	9.55000	96.79861			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.46500	107.04315	7.46500	107.02183			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.90000	127.25533	0.90000	127.20233			0.00	0	15,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.54695	4.00000	123.48517			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.73000	136.13912	1.73000	270.50446			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.14000	125.37738	0.14000	128.12304			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.67000	125.63366	1.67000	128.10114			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59664			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98172			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.97875	100.00000	27.49705			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42184			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.16500	108.02394	11.16500	107.99205			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.74801			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.44115	100.00000	1.79594			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.76823			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.05443			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98286			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.58993	100.00000	10.70465			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98302			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.72778			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.27798	11.00000	57.26161			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.58993	100.00000	6.85097		1,400,000,000,000.00	14,000,000	7,000,000.00	
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.54248			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.52744			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	99.98084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97967			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97734			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98070			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97969			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.93295			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.93295			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95180			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98128			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95180			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.91410			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.92647			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98161			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98209			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.87089			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98209			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.98048			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.97957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97928			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97985			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98345			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.98130			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.23852			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.02000	104.64309	9.02000	104.75490			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98311			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.61500	104.31960	7.61500	104.29806			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.93080			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.09038			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.85267			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	100.96360			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.34454	100.00000	4.33492			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.86983	100.00000	5.85692			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.12972			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	134.12850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	134.16310		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.98066		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.54168		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.54168		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.96360		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.42236		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98133		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98150		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13629		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.30926		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13674		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.89861		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.69265		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.09462		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.42924		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86074		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.98060		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11462			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98441			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.98121			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.70755			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98345			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98391			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98303			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.98127			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.98222			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98337			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98308			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.52561	10.23000	102.49781			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98260			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98324			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.97607			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95238			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	9.13500	103.02025	9.13500	102.99498			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98128			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.08189	1.75000	107.15501			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98311			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.98286			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98058			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.97989			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.98126			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98162			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98003			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.98071			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97921			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98058			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.97975			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.98014			0.00	0	10,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.98003			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98170			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.98039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.98002			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.97964			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.98444			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.98308			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.98268			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.98002			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.97926			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.97770			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.98044			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.97792			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.97784			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.97770			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.76037			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.97880			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.97880			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	111.09068			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	111.88839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98181			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98200			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86472			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.50462			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91055			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.13327			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.95568	100.00000	5.94125			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.50590			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.56411			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.60284			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.12849			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.25511			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.42382			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.96787			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.74500	98.08604	7.74500	98.06487			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.28204			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.51217			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.35500	103.24877	8.35500	103.22582			0.00	0	2,106,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	8.99000	118.95196	8.99000	118.92338			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	47.19651	100.00000	47.08092			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.26500	111.74635	7.26500	111.72468		14,530,000.00		2,000	8,002,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.02309	100.00000	44.91282			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.09219	100.00000	13.06321			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.06000	147.19604	3.06000	147.12614			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.15000	102.72130	4.15000	128.45789			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.09749			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90452			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.17892			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18693			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11976			0.00	200,000,000	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.50334			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.60500	107.10434	8.60500	107.07969			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.10720			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.15515			0.00	30,000,000	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	66.15922	100.00000	65.99719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.84159			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.19000	111.77791	7.19000	111.75634			35,950,000.00	5,000	5,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.65524			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01779			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.85000	102.48174	6.85000	102.46282			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.49553			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.53000	103.30768	7.53000	103.28682			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.56000	106.98370	8.56000	106.95919			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.86184			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.02472	102.98543	11.02472	101.80246			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.11355			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.99636	100.55768	10.99636	100.23686			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.03280	100.43892	11.03280	100.16031			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.11340			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.06930	100.32596	11.06930	100.04029			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87852	99.34040	11.87852	99.30770			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.16669			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.16669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.16676			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.27472	99.11622	11.27472	99.29205			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.19733	101.57159	11.19733	100.08551			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.99636	100.55768	10.99636	100.23686			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.13684	100.68680	11.13684	100.25865			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30337	93.85750	10.30337	99.81765			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.04950			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.71177			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.71177			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.72825			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.84277			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.71070	99.06584	10.71070	99.29503			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.33500	98.91655	11.33500	101.64933			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.58881	10.22500	98.76623			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.45287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.84714			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.75983	12.22500	102.03672			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.00733			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.00500	61.30487	11.00500	101.44318			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.94361			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.99671			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.99671			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.91812			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44404			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.02472	102.78034	14.02472	101.67077			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25743	99.86257	15.25743	99.82130			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.14230	99.85687	14.14230	99.73707			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.68624			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.68624			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.68624			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.79218			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.64790	100.00000	8.63149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.23728	100.00000	22.74076	0.00	0	0.00			
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.59796	100.00000	20.69665	0.00	0	0.00			
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.24566	100.00000	12.77571	0.00	0	0.00			
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.24839	100.00000	12.77946	0.00	0	0.00			
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.38749	100.00000	15.44644	0.00	0	0.00			
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.73355	100.00000	13.38407	0.00	0	0.00			
BCJ01U	On 15/04/2014	Spot Bond	100.00000	59.96371	100.00000	59.84995	0.00	0	0.00			
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.97836	0.00	0	0.00			
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.16686	0.00	0	0.00			
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.22013	0.00	0	0.00			
BCP70U	On 24/07/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000	0.00	0	0.00			
BCP71U	On 15/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289	0.00	0	0.00			
BCP72U	On 06/09/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00			
BD0202	On 31/12/2018	Spot Bond	1.63000	106.71210	1.63000	172.72110	0.00	0	0.00			
BD0205	On 28/04/2028	Spot Bond	7.91000	95.71607	7.91000	141.75765	0.00	0	0.00			
BD0206	On 02/03/2028	Spot Bond	7.91000	96.99286	7.91000	142.03083	0.00	0	0.00			
BD0302	On 18/04/2028	Spot Bond	8.29500	99.90158	8.29500	99.87940	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.94360			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.59648			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57896			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.04362			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84658			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.22980			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98234			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	97.24147	100.00000	96.99529			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.75500	99.13626	7.75500	99.11577			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.14089			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.04817			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07186			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.15082			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22974			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45031			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.36893	100.00000	6.35333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86296			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91051			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.93089			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.93768			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.01914			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12766			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.22991	100.00000	6.21466			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.22991	100.00000	6.21466			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01635			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01791			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01833			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.33000	103.78013	8.33000	103.75712			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01961			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02177			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.77500	107.41080	6.77500	107.39103			88,075,000.00	13,000	1,508,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.75487			0.00	0	7,500,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.34158			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98578			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.90196			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.44365			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.80239	100.00000	6.78591			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.53455			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.44521			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.47091			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51756			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.71091			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.03308			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.54309			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98141			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.02191	100.00000	12.15083			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.35000	108.93017	7.35000	108.90881			36,750,000.00	5,000	1,905,000.00
CBL08	On 02/11/2016	Spot Bond	9.21000	115.73172	9.21000	115.70341			46,050,000.00	5,000	5,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.42647			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.99001			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.91000	105.27436	8.91000	105.24941			98,010,000.00	11,000	7,203,000.00
CBL12	On 06/09/2018	Spot Bond	10.91500	104.80194	10.91500	104.77169			0.00	0	25,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.26457			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.16500	105.98179	11.16500	105.94999			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.87492			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.10000	101.92918	9.10000	101.90454			109,200,000.00	12,000	413,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.70796			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.60500	101.18223	11.60500	101.15071			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.91186			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.12479			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80118			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.84000	76.81933	9.84000	94.41197			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.74000	124.01779	9.74000	117.70696			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.59000	113.81301	9.59000	113.78387			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.03000	118.13300	9.03000	118.10465			0.00	0	27,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25209			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.46000	104.07699	11.46000	104.04548			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.80820			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.07986			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.39368			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.29413			0.00	3,000,000	20,800,000.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98158			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98158			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98158			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.41928			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98145			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98280			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98387			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02549			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.52748			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.01423			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98371			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07372			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54277			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51777			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46521			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98118			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98212			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98180			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.72500	104.26638	10.72500	104.23655			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.30500	102.91566	8.30500	102.89271			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76419			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.97622			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.34439			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.34439			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.76001			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.26578	100.00000	25.27086			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.10128	100.00000	25.06574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98073			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.74835	100.00000	64.59150			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	65.17153	100.00000	65.01191			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.59935			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02429			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.74063	10.11000	104.71209			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02429			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33175			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03694			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95744			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.88988	2.76000	112.00242			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	108.92463	3.14000	111.97696			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.49099	8.25000	102.46847			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.04186			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02429			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02429			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.93685	3.10000	111.57757			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.71983	2.40000	111.37257			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97143			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97841			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.97351			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18277			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19947			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.06500	102.77500	8.06500	102.75280			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.24736			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.22854			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09990			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.11137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.11500	102.94296	8.11500	102.92059			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.11500	102.94296	8.11500	102.92059			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
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	8.16500	101.78535	8.16500	101.76310			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98018			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97778			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	101.10788			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.10788			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	59.22950	100.17539	50.55786			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02640			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.65494			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.98000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.46980			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.50275			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.97150	9.35000	102.94551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	102.97150	9.35000	102.94551			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41610			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41735			0.00	0	0.00
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	100.79636			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.08206			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.78034			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88210			0.00	4,000,000	4,000,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88210			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88210			0.00	4,000,000	4,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88210			0.00	4,000,000	4,000,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88210			0.00	4,000,000	4,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87871			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87289			0.00	5,000,000	5,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87289			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87289			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87289			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87195			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.93500	105.39715	8.93500	105.37211			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.97671			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51568			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01658			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01658			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.95269			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97706			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.73224			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97292			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98085			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98099			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98175			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.51243			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.57527			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.50946			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.97345			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22504			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96604			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98154			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97838			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97838			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97838			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97838			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.76566			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38340			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85120			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85120			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85308			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70865			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85308			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97860			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70870			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70870			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70986			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.12214	100.00000	5.67583			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	99.97811			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	100.76200			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.48500	95.08617	10.48500	95.34935			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.00500	97.81812	11.00500	96.91825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62482			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.97737			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.74274			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08413			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07389			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.60381	8.80500	101.17762			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98044			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	99.97943			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97901			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.97743			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97880			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96948			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96948			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96948			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.17791	100.00000	26.11933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	26.17791	100.00000	26.11933			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.00068	7.01000	36.61278			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	145.40031			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
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	8.29500	99.90158	8.29500	127.11702			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.91000	32.27568	7.91000	141.75765			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.91000	32.66167	7.91000	142.03083			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.64963			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.50983			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42797			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42797			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97987			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98146			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98120			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.42645			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08413			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98206			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.61500	112.21461	8.61500	108.89821			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.70000	101.54952	8.70000	101.52590		64,032,000,000.00		7,360,000	920,000.00
COJ05	On 05/06/2023	Spot Bond	9.75000	115.91217	9.75000	115.88202			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.06500	106.36813	8.06500	106.34516		58,713,200,000.00		7,280,000	910,000.00
COJ07	On 23/03/2021	Spot Bond	9.34000	110.40037	9.34000	110.37298			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.79500	97.66456	9.79500	97.63906			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.64000	98.89901	10.64000	98.87100			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.64000	91.64045	10.64000	91.61449			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38593			0.00	2,000,000	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.41328			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29324			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.86112			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.37143			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08864			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.20000	94.67162	12.20000	96.12763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.90759	100.00000	10.87354			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.83173			0.00	4,000,000	2,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.83500		97.58451	7.83500	98.54085			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.73705			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.03385			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.13889			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.92860			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.06500		103.70516	7.06500	103.68535			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.86500		121.83432	6.86500	121.81185			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.98000		110.91223	7.98000	110.88826			483,524,160.00	60,592	39,138,270.00
DV23	On 27/02/2023	Spot Bond	8.47500		113.03929	8.47500	113.01337			299,277,675.00	35,313	85,717,568.00
E170	On 01/08/2020	Spot Bond	7.63000		136.93999	7.63000	136.91166			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	108.16891			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.45769			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.49618			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.52145			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.19741			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000		100.00000	-0.30000	130.51630			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.02500	114.75882	2.24000	111.69659			283,500,000.00	140,000	71,470,000.00
EL29	On 19/11/2029	Spot Bond	2.29000	98.85188	2.29000	98.80702			139,690,000,000.00	61,000,000	167,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.19000	111.18596	9.19000	111.15836			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.09000	111.82112	9.09000	111.79411			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69000	103.64827	9.69000	103.62163			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.30500	92.18929	10.30500	95.34458			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53755			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.68949			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42388			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.32995	100.00000	52.20318			8,566,960,000,000.00	85,669,600	42,834,800.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	87.59787	100.00000	87.39368			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	83.51712	100.00000	83.33153			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.61018	3.00000	126.55031			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02500	109.42275	11.02500	109.39032			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.17778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.18098			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.49120			0.00	4,000,000	4,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.52500	83.84719	9.52500	98.36156			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68894			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63090			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.61175			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70232			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.67794			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55932			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58172			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.59968			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56201			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.56310			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.58964			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48500	104.90563	6.48500	104.88734		518,800,000,000.00		80,000,000	40,000,000.00
ES18	On 20/04/2018	Spot Bond	7.28000	109.43078	7.28000	109.40940		288,346,240.00		39,608	202,327,691.00
ES23	On 25/01/2023	Spot Bond	8.00500	117.20549	8.00500	117.18008		300,283,560.00		37,512	246,145,553.00
ES26	On 02/04/2026	Spot Bond	8.46500	96.92657	8.46500	96.90461		170,082,690,830.00		20,092,462	47,243,752.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.19000	86.55110	9.31500	85.53671			180,407,695,300.00	19,630,870	457,766,042.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.48187			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.14657			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.27353			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10404			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.52613	100.00000	11.49822			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.21646	100.00000	11.18929			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66055			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68426			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76006			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80265			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.11500	104.54662	7.11500	104.52676			49,805,000.00	7,000	10,613,000.00
FRB05	On 21/12/2018	Spot Bond	9.00500	102.07203	9.00500	97.79939			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.13997			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13990			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.07621			0.00	0	270,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.44858			0.00	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	10.80500	110.82777	10.80500	104.79921			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.28417			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	74.21376	100.00000	74.01869			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.77000	126.33573	1.77000	127.12720			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.76000	135.79665	1.76000	269.82377			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	2.79000	98.28501	2.79000	142.29395			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.69000	112.02230	2.69000	188.47155			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27500	116.16610	7.27500	116.14354			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.82280	100.00000	30.75495			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.82280	100.00000	30.75495			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12900	55.87878	8.12900	55.13825			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.66002	9.50500	34.74834			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.42339	9.74000	33.50634			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	98.68850	100.00000	98.42810			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.41020			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.76641			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96795			0.00	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	99.98032			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.74411			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.74411			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.39925			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.73086			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02550			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98079			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97853			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.97386			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02508			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97770			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97249			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97017			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97888			0.00	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	107.12456			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96692			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97811			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97397			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96874			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97655			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97491			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97036			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97258			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96901			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96705			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97044			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97140			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97449			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97499			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96830			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96871			0.00	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	99.96984			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96825			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97326			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.62931	100.09221	11.11582			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.98038			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96670			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.97704			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97398			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.68130			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97530			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97899			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97874			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.98094			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97934			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97208			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	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	100.12697			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11450			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97975			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.61308	13.22500	106.96063			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98107			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17799			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17799			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98104			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.97213			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.98006			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.44500	88.45486	3.44500	91.72019			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97907			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97907			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.61571			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60376			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.02056			0.00	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	8.69474	100.00000	8.67368		100,200,000,000,000.00	002,000,000	20,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.23763		0.00	0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.97885		0.00	0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.97906		0.00	0	0.00	
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.18853		0.00	0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.32716		0.00	0	0.00	
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21930		0.00	0	0.00	
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.98266		0.00	0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02595		0.00	0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.01000	123.86378	3.01000	115.72816		0.00	0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97858		0.00	0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97833		0.00	0	0.00	
FRC69	On 31/01/2022	Spot Bond	2.99000	113.12916	2.99000	115.90246		0.00	0	0.00	
FRC70	On 20/09/2014	Spot Bond	0.48000	99.40225	0.48000	118.40150		0.00	0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.01000	109.95752	3.01000	115.72816		0.00	0	0.00	
FRC72	On 31/01/2017	Spot Bond	1.46000	107.76730	1.46000	122.43506		0.00	0	0.00	
FRC74	On 20/09/2016	Spot Bond	1.53000	108.15416	1.53000	124.25022		0.00	0	0.00	

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	101.16726			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.22803	100.00000	20.17902			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.03290			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02836			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.10325	4.73000	110.04605			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02893			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98183			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97879			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.97087			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97466			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97572			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02611			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.14827			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.08565			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.77198			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.61859	100.00000	7.57278			0.00	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	100.57690			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.73000	102.06976	10.73000	101.21086			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.49043			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.54000	102.49622	7.54000	101.63124			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.15701			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.82191			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.95886			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.12687			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.23223			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		3.60000	138.99724	3.60000	138.92929			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.53223			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000	0.00000	103.00962			0.00	0	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000	0.00000	102.09270			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000	0.00000	103.71991			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000	0.00000	103.27273			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	102.91786			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.99433			0.00	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	2.27000	130.12972	2.27000	258.56018			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.77000	135.68273	1.77000	269.59733			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.49000	127.77305	2.49000	253.87611			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.14000	105.83732	2.14000	123.59648			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.95657			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.74000	123.57680	1.74000	123.52246			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20679			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.37094			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03052			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.83709			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.91223			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000	90.39620	2.90000	90.35358			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83964	100.00000	0.83761			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.83477	104.97509	12.80229			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.74441			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.70380	101.07593	16.66295			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.32951	100.44759	9.30682			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.09505			0.00	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	15.22786	100.76967	15.19072			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.92752			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.79272			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.00585			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.79090			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000	98.89111	2.52000	98.84560			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.71079			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00574			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06477			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.16000	98.93281	2.16000	104.47435			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.06243			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.19000	98.54610	2.19000	104.15458			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.46382			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.16849			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	1.97000	133.39396	1.97000	335.90195			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08453			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.13000	105.24716	6.13000	105.22989			18,390,000.00	3,000	503,000.00

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	6.50500	105.93803	6.50500	105.91960			123,595,000.00	19,000	7,896,000.00
FRX16	On 15/09/2016	Spot Bond	7.43500	103.68957	7.43500	103.66900			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.86000	104.48882	7.86000	104.46694			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.00500	111.71070	8.00500	111.68675			0.00	0	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.60000	102.80380	8.60000	102.78027			103,200,000.00	12,000	1,012,000.00
FRX23	On 28/02/2023	Spot Bond	9.45500	90.99973	9.45500	91.64462			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.36000	109.93837	9.36000	109.91090			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.10500	98.15809	10.10500	98.13136			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.16000	81.08983	10.16000	81.06789			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.40172			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.42616			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32309			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.91000	103.61295	8.91000	103.58827			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	100.73082			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.16183			0.00	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	80.57395	100.00000	80.39648	0.00	0	0.00			
GRA306	On 16/09/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648	0.00	0	0.00			
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.46530	0.00	0	0.00			
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.66823	0.00	0	0.00			
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59611	0.00	0	0.00			
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.37860	0.00	0	0.00			
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29189	0.00	0	0.00			
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.13196	0.00	0	0.00			
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.47561	0.00	0	0.00			
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93064	0.00	0	0.00			
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.95297	0.00	0	0.00			
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.99611	0.00	0	0.00			
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.94486	100.00000	2.93834	0.00	0	0.00			
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04963	0.00	0	0.00			
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.12390	0.00	0	0.00			
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16150	0.00	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	101.35925			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.17404			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.01724			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.35671			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.14091			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.87213			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.90675			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.10145			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.02449			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.86756			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.91738			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.69896			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	100.97521			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.97521			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	102.17221	100.00000	101.91355			0.00	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	101.10216			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.13535			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65181	103.55813	7.65181	100.93893			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.03001			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14372			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.19350			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00490	103.60333	8.00490	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.10078			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21849			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.26823			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.45563	103.66777	8.45563	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.35171			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.31815			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35954			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.44265			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.77429			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20148			0.00	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	101.34240			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39541			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.79000	114.30534	7.79000	114.28120			140,220,000.00	18,000	31,018,000.00
HWAY23	On 07/12/2023	Spot Bond	1.54000	138.33219	1.54000	274.86344			308,000,000.00	200,000	76,100,000.00
HWAY24	On 07/12/2024	Spot Bond	1.52000	141.92391	1.52000	275.32715			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.26000	103.46692	9.26000	103.44104			37,040,000.00	4,000	12,004,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25500	103.51223	9.25500	103.48636			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.40000	113.00487	1.55000	111.22254			954,100,000,000.00	681,500,000	735,400,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	107.34553	2.20000	107.29698			1,420,628,000,000.00	645,740,000	661,423,000.00
I2050	On 31/12/2050	Spot Bond	2.33000	109.72566	2.47000	107.29883			794,902,800,000.00	341,160,000	291,680,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16500	107.88206	7.16500	107.86142			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52826			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.35167			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84459			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.14849			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.57237			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.14000	103.42262	7.14000	103.40291			0.00	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	7.66500	106.96215	7.66500	106.94028			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.26000	109.27745	8.26000	109.25342			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.07000	102.48025	7.07000	102.46080			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.99285			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51320			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.45000	109.67644	3.45000	109.62310			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.48500	104.94546	7.48500	104.92415			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.79165			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.84269			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.30000	107.61746	0.30000	127.41728			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.74000	109.10897	1.74000	127.41849			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.34634			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.82158			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.96000	105.02252	7.96000	105.00012			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20098			0.00	20,000,000	20,270,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80102			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.59877			0.00	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	8.43500	98.09448	8.43500	98.07222			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.88000	95.13191	8.88000	95.10909			53,280,000.00	6,000	6,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27396			0.00	480,000	120,000.00
IBL49	On 02/04/2018	Spot Bond	8.06000	84.99684	8.06000	98.71258			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00194	100.00000	0.00193			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.84009	5.00000	100.82649			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.84009	5.00000	100.82649			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.92828	5.00000	101.91438			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.84009	5.00000	100.82649			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.06028	4.00000	101.04941			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.84470			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.73954			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.85863			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.16500	110.75273	9.16500	110.72563			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.76829			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.76829			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68900			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.39994	100.00000	7.38201			0.00	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	101.67970			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29029			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.08213			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.16500	101.90441	9.16500	101.87959			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35937			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.54749			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.74998			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.99328			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.03028	100.00000	4.01682			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.00399	5.40000	98.90259			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.90259	5.40000	98.80139			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.40000	98.70040	5.40000	98.59962			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.82769	5.25000	99.72746			0.00	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	99.52311	5.30000	99.42253			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.30000	99.32216	5.30000	99.22199			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	99.20743	5.40000	99.10561			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	99.10561	5.40000	99.00399			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.80139	5.40000	98.70040			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	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	68.73823	100.00000	68.60902			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75055			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.79387			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.02472	104.96054	11.02472	103.99310			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.02472	102.40226	11.02472	102.35211			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.89863			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.23199			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.90124			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.37254	6.50000	101.35483			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.97838			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44263			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32162			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.17468	100.00000	22.12096			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.19180	100.00000	14.15742			0.00	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	100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16734			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16734			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45122			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45122			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55806			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66511			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97015			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31749			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33605			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.54902			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.56036			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.08754			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01444			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.35479			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.04918			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99205			0.00	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	101.04779			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.31749			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11890			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.85014			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.85014			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.20840			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.90479	100.00000	59.75967			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.92237			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.56821			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31041			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16533			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19186			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20959			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.17500	103.62761	8.17500	103.60492			0.00	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	7.00000	103.53190	7.00000	103.51254			49,000,000.00	7,000	7,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.35009			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.51000	106.67720	8.51000	106.65305			93,610,000.00	11,000	12,511,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.36664			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52603			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89700			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34500	109.20014	8.34500	103.90667			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.28299			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.27671			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.83000	100.45412	2.83000	117.30778			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	3.97000	92.04803	3.97000	123.58660			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32767			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.63374			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.44508			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.43546			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.14548			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84054			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96972			0.00	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	3.55000	90.01710	3.55000	90.75872			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.55000	89.94206	3.55000	95.72427			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.17211			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45525			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13140			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.50500	109.99567	11.50500	109.96224			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.21583			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.97000	91.07116	3.97000	123.58660			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	95.01188	5.25000	99.89942			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.79903			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.79903	5.25000	99.69885			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.49435	5.30000	99.39383			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.30000	99.39383	5.30000	99.29352			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.30000	99.29352	5.30000	99.19341			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	99.17831	5.40000	99.07655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	5.40000	99.07655	5.40000	98.97500			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.87365			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.87365	5.40000	98.77251			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.40000	98.77251	5.40000	98.67158			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.43840			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.72373			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.93581			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.94291			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.88030			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31208			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01685			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.81381			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77931			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63773			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53963			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.50060			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.54643			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.34007			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75027			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81147			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	86.99764	100.00000	86.79245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.16304	100.00000	58.02059			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.99776	100.00000	54.86453			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	54.51829	100.00000	54.34808			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.95551			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.01817	100.00000	29.94465			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20945			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.23828	100.00000	9.21590			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.27668			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.11116	100.00000	36.99530			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.33238			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.10866			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29000	145.11733	8.29000	145.08531			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39639			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47706			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.61000	99.45160	8.61000	99.42845			232,470,000.00	27,000	1,917,000.00
LGL03	On 03/04/2018	Spot Bond	8.66000	66.64299	8.66000	97.65691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04	On 23/05/2020	Spot Bond	8.00000	100.59862	8.00000	100.57718			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.08124			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.41500	98.69134	11.41500	98.66141			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.09737			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75011			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.07802			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.67546			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.48490			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23151			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.81835			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98582			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.22724			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.75069			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.23338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09502			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.69674			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.66337			0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19402			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.86913			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.05672			0.00	4,000,000	32,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.99811			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.18204	100.00000	62.02975			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.21815	100.00000	59.07469			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.65514	100.00000	64.49679			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.65402	100.00000	33.57250			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.04161	100.00000	28.97125			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	26.08754	100.00000	26.02435			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.35500	104.66883	8.35500	104.64543			25,065,000.00	3,000	3,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.03338			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.02444			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.28025			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.29014			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33954			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.03498			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.19033			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.74500	104.17879	7.74500	104.15716			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.42500	108.26154	8.42500	108.23686			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.16500	109.51297	9.16500	109.48587			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.43500	104.05467	6.43500	104.03667			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98407			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.98339			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.23000	104.80334	9.23000	104.77736			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31500	104.62595	7.31500	104.60553			51,205,000.00	7,000	24,500,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.35178			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.67000	100.84847	8.67000	100.82509			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.37000	100.83499	8.37000	100.81240			50,220,000.00	6,000	4,106,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	6.77000	107.89150	6.77000	107.87166			108,320,000.00	16,000	1,916,000.00
MTN03	On 13/07/2015	Spot Bond	7.36500	107.83142	7.36500	107.80987			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.31500	110.56166	8.31500	110.53678			83,150,000.00	10,000	1,105,000.00
MTN05	On 28/10/2013	Spot Bond	6.45000	101.56674	6.45000	101.54920			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92953			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.71791			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.47814			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.38935	100.00000	6.37387			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16927	100.00000	0.16886			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.68971	100.00000	6.67350			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.77162	100.00000	6.75522			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.22214	100.89771	6.20695			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.30519	100.61875	6.28983			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	100.57991			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.58575			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.60038			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.61023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.62094			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.63067			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.63538			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.69414			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.76239			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16927	100.00000	0.16886			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16927	100.00000	0.16886			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.64500	98.26007	8.64500	98.23748			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.38489			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.29076			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.66204			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.36096			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89176			0.00	32,000,000	32,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40502			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.36500	109.21560	7.36500	109.19414		66,285,000.00		9,000	3,609,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42663			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.60500	116.35937	8.60500	116.33274		77,445,000.00		9,000	1,009,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.46500	32.29485	10.46500	32.28604			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.41500	105.43172	7.41500	105.41075			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15194			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.21823			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.93000	103.05271	6.93000	103.03364			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.32657			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.61500	106.51042	7.61500	106.48880		121,840,000.00	16,000	116,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91696		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	100.44844		0.00	0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.69225		0.00	0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.41626		0.00	0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27685		0.00	0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.30409		0.00	0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.46139		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.28666			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	101.02394			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.12115			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.95652			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32482			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.47806			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34023			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.52169			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26861			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.32414			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.67277			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.98246			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98357			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.35171			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98423			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.98338			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.11500	107.57569	8.11500	107.55244			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.55000	103.47252	5.55000	103.45700			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.55000	104.67060	6.55000	104.65197			0.00	0	610,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10950			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.76000	114.14744	11.76000	114.11200			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.33007			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.35074			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.78000	158.92735	1.78000	158.85735			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.28000	109.43729	8.28000	109.41276			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11165			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09455			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09455			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.91000	108.42395	8.91000	108.60511			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.48964			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.92700			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.46395			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.45932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.47832			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.11000	108.39298	9.11000	110.04990			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.49734			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.47837			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.48969			0.00	16,800,000	8,400,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.31000	108.36242	9.31000	108.53691			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.52767			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50492			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49727			0.00	400,000	200,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.64086			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.59482			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.51243			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.52500	134.48550	3.52500	134.41997			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.61500	105.36078	6.61500	105.34215			0.00	0	5,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.09500	118.66682	8.09500	118.64109			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.42000	126.14233	8.42000	126.11406			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.67500	169.11140	1.67500	169.03742			0.00	0	83,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	8.97000	127.79316	8.97000	127.76253			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.13340			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10302			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.25088			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.89010			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84816			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.38900			0.00	0	128,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.91220			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.46150			0.00	9,900,000	4,950,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.59549			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.20973	100.00000	16.17046			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.70624	100.00000	21.65308			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.75676	100.00000	21.70347			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.78707	100.00000	21.73372			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.51458	100.00000	22.45943			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.32291	100.00000	23.26579			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.37499	100.00000	28.30550			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.41500	106.69159	6.41500	106.67319			134,715,000.00	21,000	5,316,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.22145	100.00000	6.20638	0.00	0	0.00	0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.20000	0.00	0	0.00	0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.35552	100.00000	33.27383	0.00	0	0.00	0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.97327	100.00000	8.95153	0.00	0	0.00	0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.96296	0.00	0	0.00	0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.09632	0.00	0	0.00	0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	90.44649	100.00000	90.23517	0.00	0	0.00	0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58247	0.00	0	0.00	0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39279	0.00	0	0.00	0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.84937	0.00	0	0.00	0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.62052	0.00	0	0.00	0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01631	0.00	0	0.00	0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00	0	0.00	0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19436	0.00	0	0.00	0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01694	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
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01698			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01666			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01798			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01777			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01914			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01870			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.42093			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.46650			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.48700			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.53256			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.72828			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.77376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62241			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99213			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.16500	112.13795	6.16500	112.11944			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.17000	92.76195	6.17000	92.74664			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.71000	38.83511	7.71000	38.82704			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	6.07000	118.85530	6.16500	118.62070		156,293,114,566,000.00	748,453,800	9,623,508,055.00	
R158	On 15/09/2015	Spot Bond	6.16500	118.64027	6.16500	112.11944			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.06500	87.49203	6.06500	87.47783			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.16500	124.75953	6.16500	124.73894			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.99500	82.59906	5.99500	82.58580			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.50000	104.33966	5.50000	104.32404			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.76000	122.65004	7.89000	121.39055		115,453,364,040,800.00	878,010,830	4,128,404,874.00	
R187P	On 21/12/2026	Spot Bond	7.63000	36.38210	7.63000	36.37461			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.55000	34.13674	7.55000	34.12979			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.20000	282.99510	1.27000	281.20299		124,170,000,000.00	103,475,000	248,900,000.00	
R201	On 21/12/2014	Spot Bond	5.71000	104.29537	5.80000	104.14751		2,099,352,018,500.00	367,662,350	682,463,168.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	2.05000	207.75381	2.20000	202.95622		37,310,000,000.00	18,200,000	1,486,561,200.00	
R2023	On 28/02/2023	Spot Bond	7.50000	104.04253	7.59500	103.37070		26,773,855,117,500.00	569,847,349	4,461,125,070.00	
R203	On 15/09/2017	Spot Bond	6.76500	107.54905	6.81000	107.36085		30,568,079,655,630.00	518,563,142	6,591,665,374.00	
R204	On 21/12/2018	Spot Bond	6.95500	104.68943	7.00500	104.43814		14,205,056,701,355.00	042,423,681	6,098,154,208.00	
R2048	On 28/02/2048	Spot Bond	8.86000	101.46021	8.86000	101.43632		13,717,833,815,260.00	548,288,241	2,655,329,154.00	
R205	On 31/03/2014	Spot Bond	100.00000	65.75321	100.00000	65.59218		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.55500	104.30080	5.65000	104.23164		115,544,000,000.00	20,800,000	2,030,150,000.00	
R207	On 15/01/2020	Spot Bond	7.17000	103.53001	7.23000	103.19951		14,845,398,644,520.00	070,487,956	5,792,307,768.00	
R208	On 31/03/2021	Spot Bond	7.26000	98.48808	7.34000	98.00952		53,585,865,352,140.00	380,973,189	0,260,735,034.00	
R209	On 31/03/2036	Spot Bond	8.56000	78.38004	8.68500	77.35482		25,812,247,617,280.00	015,449,488	9,993,294,409.00	
R210	On 31/03/2028	Spot Bond	1.85500	159.56839	2.07000	155.33713		1,076,456,500,000.00	580,300,000	510,085,000.00	
R211	On 31/01/2017	Spot Bond	0.40000	117.08622	-0.40000	130.53916		(114,116,000,000.00)	285,290,000	309,545,000.00	
R212	On 31/01/2022	Spot Bond	1.10000	133.87446	1.17000	133.10045		121,550,000,000.00	110,500,000	1,329,615,000.00	
R213	On 28/02/2031	Spot Bond	8.37500	89.53955	8.50500	88.45039		15,806,395,207,125.00	887,330,771	5,211,328,010.00	
R214	On 28/02/2041	Spot Bond	8.73500	78.77192	8.73500	78.75362		26,294,686,350,450.00	010,267,470	8,521,475,029.00	
R224C	On 15/09/2013	Spot Bond	5.56000	98.69207	5.56000	98.67724		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.66000	95.97311	5.66000	95.95856		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.77000	93.20850	5.77000	93.19409		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.22500	89.90257	6.22500	89.88760			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.06500	87.49203	6.06500	87.47783			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.98500	85.09757	5.98500	85.08394			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.99500	82.59906	5.99500	82.58580			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.74500	99.98426	5.74500	99.96853			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.83500	97.14985	5.83500	97.13450			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.85500	94.37746	5.85500	94.36250			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.80500	91.76011	5.80500	91.74569			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.13500	88.60147	6.13500	88.58676			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.00500	86.23639	6.00500	86.22238			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.98500	83.77145	5.98500	83.75788			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.04500	81.17165	6.04500	81.15837			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.78500	76.56109	6.78500	76.54706			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.83500	73.88793	6.83500	73.87429			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.01000	70.84423	7.01000	70.83082			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.99000	68.51805	6.99000	68.50511			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.97000	66.28105	6.97000	66.26858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	6.96000	64.08921	6.96000	64.07716			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.19000	60.97792	7.19000	60.96609			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.17000	58.94716	7.17000	58.93575			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.26000	56.51282	7.26000	56.50174			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.23000	54.66767	7.23000	54.65700			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.20000	52.89809	7.20000	52.88781			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.17000	51.20064	7.17000	51.19074			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.13000	49.61994	7.13000	49.61039			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.09000	48.10665	7.09000	48.09744			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.83000	42.95236	7.83000	42.94330			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.79000	41.51757	7.79000	41.50885			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.75000	40.14620	7.75000	40.13781			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.71000	38.83511	7.71000	38.82704			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.67000	37.58134	7.67000	37.57357			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.63000	36.38210	7.63000	36.37461			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.59000	35.23473	7.59000	35.22752			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.55000	34.13674	7.55000	34.12979			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.02630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27687			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57243			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.49223			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.62770			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.73392	100.00000	11.70549			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22960			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.15527			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19783			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22788			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18164			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.48811			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14308			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91568			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.80276	100.00000	84.61177			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.92072			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.13686			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.54126			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.21658			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000	0.00000	101.35617			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.82514			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.03971			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.51253			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.28620			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	101.64192			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.26209			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.53617			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.36909			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.36909			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.29567			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.54512			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.14087			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.41854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.78559			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	99.75889			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.23200			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.17444			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.20631	12.35000	107.17083			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.19165			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	101.52997			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.73908	100.00000	12.70822			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.73908	100.00000	12.70822			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.17766			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.40560			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	54.53277	100.00000	54.40066			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.51066			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.15595	5.25000	102.14133			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	0.97000	100.00000	0.96768			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.59137	100.00000	6.57523			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	9.72102	100.00000	9.69747			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.33748	100.00000	13.22771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.27830			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.05984			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70000	108.71903	8.70000	108.69374			34,800,000.00	4,000	3,604,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.00369			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.46500	110.76274	7.46500	110.74068			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.52037			0.00	8,400,000	4,650,000.00
SBK14	On 01/12/2017	Spot Bond	8.86000	103.38093	8.86000	103.35644			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.11517			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.01904			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.99311			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.14888			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.12628			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.46500	104.51476	7.46500	104.49394			0.00	0	13,006,000.00
SBK9	On 10/04/2018	Spot Bond	8.60500	100.81531	8.60500	100.79211			0.00	0	5,604,000.00
SBK11	On 09/04/2014	Spot Bond	1.20000	132.24489	1.20000	132.18873			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.05124			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.62500	115.40035	7.62500	115.37688			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.48500	115.70583	7.48500	115.68273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.41500	115.85898	7.41500	115.83606			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.21000	102.29463	8.21000	102.27226			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.56000	115.54204	7.56000	115.51874			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.52500	115.61844	7.52500	115.59523			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.01683			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.21335			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89073			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46590			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.61331			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	90.19444	100.00000	89.97711			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.86000	105.85592	7.86000	105.83375		132,048,000,000.00	16,800,000	0.00	
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.73034			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.52361			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91340			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.72260	100.00000	1.71877			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.91009			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99000	106.60937	8.99000	106.58362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	9.54000	104.70445	9.54000	104.67794			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.70294			0.00	0	270,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.98936			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46426			0.00	0	270,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.47829			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.49500	102.35759	8.49500	102.33445			212,375,000.00	25,000	2,425,000.00
SBS3	On 25/05/2026	Spot Bond	8.59000	97.55917	8.59000	97.53687			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.04000	98.25108	9.04000	98.22748			0.00	0	6,000.00
SBS9	On 07/07/2016	Spot Bond	7.34500	116.11169	7.34500	116.08855			36,725,000.00	5,000	110,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.71440	0.70000	124.66312			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.80000	135.34164	1.80000	268.91938			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.30000	108.86703	0.30000	127.41728			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.33000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.56463	100.00000	5.55115				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.77304	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.87000	111.42487	0.87000	124.93990				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.37254	6.50000	101.35483				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98956				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85089				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.83872				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01120				0.00	0	20,250,000.00
SHS05	On 29/06/2017	Spot Bond	8.91000	99.25720	8.91000	99.23342				53,460,000.00	6,000	6,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87899				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29429				0.00	4,000,000	2,000,000.00
SLI1	On 15/08/2013	Spot Bond	6.59000	103.72130	6.59000	103.70277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.46500	109.32426	7.46500	109.30213			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.80000	109.19759	6.80000	99.85118			40,800,000.00	6,000	6,000.00
SNT01	On 15/09/2017	Spot Bond	8.26000	102.11864	8.26000	102.09618			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67159			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.51901			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70740			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.52300			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.11000	103.79539	8.11000	103.77272			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.45734			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.11754			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.16476			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.02000	96.59797	9.02000	96.57469			144,320,000.00	16,000	38,416,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31057			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.86627			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.06136			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.94800	89.34472	8.94800	89.32335			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.01000	89.02978	9.01000	89.00834			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.04500	102.36790	7.04500	102.34842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.49000	96.96855	8.49000	96.94628			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.01806			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.99000	103.07354	7.99000	103.05159			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.06500	116.62884	7.06500	116.60683			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.30000	102.64696	2.30000	102.99154			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.95500	98.87450	7.95500	100.15441			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10668			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10797			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00483			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.97536			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.81348			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.40108			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61116			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.90274			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.46728			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.42327			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.32045			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.20781			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.19383			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.16455			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.17764			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.11847			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.72500	114.75575	6.72500	114.73502			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.45000	106.12179	8.45000	106.09780			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.75302	100.00000	52.63498			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	42.04541	100.00000	41.94244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	15.03446	100.00000	14.99804				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.86000	102.85124	6.86000	102.83240				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.01870				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.43583				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78923				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.32179				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			23,000,000,000,000.00	230,000,000	155,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83873				0.00	0	1,500,000.00
TFS84	On 28/07/2016	Spot Bond	7.41500	106.93000	7.41500	106.90850				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.66792				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.52803				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.57403				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.09290				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.12653				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.29949	7.83000	103.27757				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11643			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.93572			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.07441			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.11643			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.06364	7.16000	102.96396			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.19877			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19205			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.35318			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33138			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.98860			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.91355			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12854			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.74352	101.06155	6.72684			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.06768			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.32413			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.21892			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.28608			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.99526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07955			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.10320			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12010			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.10320			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.12010			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.12854			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09306			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12010			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21299			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.21299			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21299			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34803			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.38177			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33959			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.01344			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.05548			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.03866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.47360			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.11500	108.07483	8.11500	108.05135			48,690,000.00	6,000	906,000.00
TL20	On 22/02/2020	Spot Bond	7.40500	94.69570	7.40500	94.67141			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.75000	106.41886	7.75000	106.39688			108,500,000.00	14,000	991,317,000.00
TN20	On 17/09/2020	Spot Bond	8.32000	114.36610	8.32000	114.34077			832,261,639,040.00	100,031,447	282,923,307.00
TN23	On 06/11/2023	Spot Bond	8.61000	116.13026	8.61000	116.10366			193,268,670.00	22,447	115,287,307.00
TN25	On 19/08/2025	Spot Bond	8.88000	107.70832	8.88000	107.68247			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.94500	100.51888	8.94500	100.49498			259,405,000.00	29,000	9,029,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.10116			0.00	30,000,000	30,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.61310			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.62720			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.64529			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.64710			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.73610			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.92050			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25391			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.30518			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.33591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond		10.00000	99.72376	10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.73063	9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.73672	100.00000	9.71077			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.99259			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.28456			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000	0.00000	96.57527			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.26248			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.56195			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.08387			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.47173			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000	0.00000	97.90321			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000	0.00000	95.26565			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000	0.00000	94.96536			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.09418			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.03582			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.00664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94829			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93370			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90452			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84934			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89327			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52521			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49603			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40098			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.63020	100.00000	98.37134			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.04041			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.60904			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90792			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52718			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.74000	113.99163	8.74000	113.96513			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.80284			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.23500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.60689			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.15000	106.26106	9.15000	106.23524			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	90.01514	100.00000	89.79928			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	89.71927	100.00000	89.51396			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	90.14784	100.00000	89.93166			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.86403			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.86571			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74194			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76916			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.77037			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.84840			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.84361			0.00	1,000,000	1,000,000.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32228			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	135.81000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.52500	116.46997	6.52500	116.44964			0.00	0	93,005,000.00
WS05	On 01/08/2018	Spot Bond	0.09000	195.23405	-0.09000	249.85393			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.56500	104.91788	6.56500	104.89947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.31500	106.22935	7.31500	106.20862			0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.56000	107.34102	7.56000	107.31938			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.85500	106.58847	7.85500	106.56616			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.88000	107.07021	7.88000	107.04773			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.77500	98.87365	5.77500	98.85819			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.83500	97.46041	5.83500	97.44523			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.11500	88.50320	6.11500	88.48847			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.82500	95.62742	5.82500	95.61242			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.83500	94.26089	5.83500	94.24591			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04500	87.04041	6.04500	87.02625			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.81500	92.06181	5.81500	92.04747			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11500	88.48847	6.11500	88.47375			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.95000	65.12546	6.95000	65.11337			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04382	100.00000	0.04374			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.15707	100.00000	29.10176			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.82914	100.00000	29.77255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	27.96402	100.00000	27.91097				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.96402	100.00000	27.91097				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.61554	100.00000	23.57073				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.61554	100.00000	23.57073				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.03522	100.00000	14.00859				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.25797	100.00000	13.23281				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.47628	100.00000	12.45261				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	12.47628	100.00000	12.45261			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.80777	100.00000	11.78537			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.15387	100.00000	11.13271			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.49624	100.00000	10.47633			0.00	0	0.00
Total for j-Bonds :									635,254,402,637,035.00	,870,540,118	106 877 091 643.00
Grand Total:									15,257,914,934,067.00	170,908,105	06 879 150 384.00