



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/04/2013

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	9.03170	9.03170	9.03090	9.03090		12.25	115,885,742.70	12,831	492,293.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	341.21130	0.34121	341.24920	0.34125	341.211	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	49.51130	0.04951	50.34920	0.05035	49.511	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	296.38430	0.29638	296.75490	0.29675	296.384	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	64.68430	0.06468	65.85490	0.06585	64.684	12.29	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	388.90010	0.38890	388.64990	0.38865	388.900	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	37.20010	0.03720	37.74990	0.03775	37.200	12.32	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	372.70580	0.37271	372.54640	0.37255	372.706	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	41.00580	0.04101	41.64640	0.04165	41.006	12.32	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	157.25000	0.15725	0.00000	0.00000	157.250	12.36	157,250.00	1,000	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	155.55000	0.15555	0.00000	0.00000	155.550	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	333.53210	0.33353	333.62330	0.33362	333.532	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	51.83210	0.05183	52.72330	0.05272	51.832	12.30	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	325.93490	0.32593	326.07970	0.32608	325.935	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	54.23490	0.05423	55.17970	0.05518	54.235	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	101.38300	0.10138	101.08640	0.10109	101.383	12.94	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	249.68300	0.24968	250.18640	0.25019	249.683	12.94	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 14/06/2013	Foreign Exchange Future	8.85	Call	261.43280		0.26143	262.10470	0.26210	261.433	12.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	79.73280		0.07973	81.20470	0.08120	79.733	12.28	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	171.04980		0.17105	172.63900	0.17264	171.050	12.25	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	139.34980		0.13935	141.73900	0.14174	139.350	12.25	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	74.65100		0.07465	74.62840	0.07463	74.651	13.32	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	322.95100		0.32295	323.72840	0.32373	322.951	13.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	128.57530		0.12858	128.02750	0.12803	128.575	12.63	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	196.87530		0.19688	197.12750	0.19713	196.875	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	110.92610		0.11093	110.53730	0.11054	110.926	12.83	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	229.22610		0.22923	229.63730	0.22964	229.226	12.83	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	51.21270		0.05121	51.43470	0.05143	51.213	13.79	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	419.51270		0.41951	420.53470	0.42053	419.513	13.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	95.43200		0.09543	95.19590	0.09520	95.432	13.02	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	263.73200		0.26373	264.29590	0.26430	263.732	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	81.90480		0.08190	81.80610	0.08181	81.905	13.21	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	300.20480		0.30020	300.90610	0.30091	300.205	13.21	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	14.38930		0.01439	14.43000	0.01443	14.389	16.09	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	832.68930		0.83269	833.53000	0.83353	832.689	16.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	70.14950		0.07015	70.17530	0.07018	70.149	13.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	338.44950		0.33845	339.27530	0.33928	338.449	13.40	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	59.97960		0.05998	60.11110	0.06011	59.980	13.59	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	378.27960		0.37828	379.21110	0.37921	378.280	13.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	5.32520		0.00533	5.37210	0.00537	5.325	18.11	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,223.62520		1.22363	1,224.47210	1.22447	1,223.625	18.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	37.78540		0.03779	37.58250	0.03758	37.785	14.24	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	506.08540		0.50609	506.68250	0.50668	506.085	14.24	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	21.49850		0.02150	21.47050	0.02147	21.498	15.30	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	689.79850		0.68980	690.57050	0.69057	689.799	15.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.78640		0.00079	0.87870	0.00088	0.786	20.84		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,969.08640		1.96909	1,969.97870	1.96998	1,969.086	20.84		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	12.97460		0.01297	13.02700	0.01303	12.975	16.30		0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	871.27460		0.87127	872.12700	0.87213	871.275	16.30		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	9.76120		0.00976	9.85660	0.00986	9.761	16.85		0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	978.06120		0.97806	978.95660	0.97896	978.061	16.85		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	546.50680		0.54651	546.68760	0.54669	546.507	12.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	14.80680		0.01481	15.78760	0.01579	14.807	12.53		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	456.35170		0.45635	455.80590	0.45581	456.352	12.34		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	24.65170		0.02465	24.90590	0.02491	24.652	12.34		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.43060		0.00143	1.59690	0.00160	1.431	20.86		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,819.73060		1.81973	1,820.69690	1.82070	1,819.731	20.86		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,831.74180		1.83174	1,830.95460	1.83095	1,831.742	18.84		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04180		0.00004	0.05460	0.00005	0.042	18.84		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.14400		9.14400	9.14310	9.14310		13.46		8,686,800.00	950	59,851.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	521.59390		0.52159	522.38470	0.52238	521.594	12.80		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	127.59390		0.12759	129.28470	0.12928	127.594	12.80		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	372.56960		0.37257	372.47500	0.37248	372.570	13.21		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	228.56960		0.22857	229.37500	0.22938	228.570	13.21		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	280.03330		0.28003	279.35280	0.27935	280.033	13.61		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	336.03330		0.33603	336.25280	0.33625	336.033	13.61		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	243.87980		0.24388	243.38640	0.24339	243.880	13.91		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	399.87980		0.39988	400.28640	0.40029	399.880	13.91		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	227.55840		0.22756	227.15630	0.22716	227.558	14.06		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	433.55840		0.43356	434.05630	0.43406	433.558	14.06		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	212.32660		0.21233	212.01340	0.21201	212.327	14.22		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	468.32660		0.46833	468.91340	0.46891	468.327	14.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	152.79740		0.15280	152.91580	0.15292	152.797	14.96		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	648.79740	0.64880	649.81580	0.64982	648.797	14.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	150.79520	0.15080	150.93850	0.15094	150.795	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	656.79520	0.65680	657.83850	0.65784	656.795	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	148.82020	0.14882	148.99210	0.14899	148.820	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	664.82020	0.66482	665.89210	0.66589	664.820	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	116.36560	0.11637	116.97210	0.11697	116.366	15.67	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	822.36560	0.82237	823.87210	0.82387	822.366	15.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	109.23310	0.10923	109.93560	0.10994	109.233	15.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	865.23310	0.86523	866.83560	0.86684	865.233	15.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	76.15070	0.07615	77.32900	0.07733	76.151	16.88	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,132.15070	1.13215	1,134.22900	1.13423	1,132.151	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	555.63280	0.55563	556.53770	0.55654	555.633	12.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	111.63280	0.11163	113.43770	0.11344	111.633	12.72	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	66.55720	0.06656	67.87850	0.06788	66.557	17.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,242.55720	1.24256	1,244.77850	1.24478	1,242.557	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	34.09840	0.03410	35.75950	0.03576	34.098	19.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,890.09840	1.89010	1,892.65950	1.89266	1,890.098	19.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,847.25820	1.84726	1,847.75110	1.84775	1,847.258	16.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.25820	0.00326	4.65110	0.00465	3.258	16.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	712.82140	0.71282	714.55650	0.71456	712.821	12.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	68.82140	0.06882	71.45650	0.07146	68.821	12.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24800	9.24800	9.24770	9.24770		14.20	4,087,616.00	442	22,946.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	567.83690	0.56784	568.72690	0.56873	567.837	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	247.73690	0.24774	248.92690	0.24893	247.737	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	540.72760	0.54073	541.52930	0.54153	540.728	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	270.62760	0.27063	271.72930	0.27173	270.628	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	514.72370	0.51472	515.43020	0.51543	514.724	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	294.62370	0.29462	295.63020	0.29563	294.624	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	433.39470		0.43339	433.73590	0.43374	433.395	14.10	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	385.39470		0.38539	386.03590	0.38604	385.395	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	583.44920		0.58345	584.38620	0.58439	583.449	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	235.44920		0.23545	236.68620	0.23669	235.449	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	267.52720		0.26753	268.10050	0.26810	267.527	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	719.52720		0.71953	720.40050	0.72040	719.527	15.40	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	244.14690		0.24415	244.86910	0.24487	244.147	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	796.14690		0.79615	797.16910	0.79717	796.147	15.68	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	529.09750		0.52910	529.85920	0.52986	529.098	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	281.09750		0.28110	282.15920	0.28216	281.098	13.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	158.36100		0.15836	159.64150	0.15964	158.361	17.10	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,210.36100		1.21036	1,211.94150	1.21194	1,210.361	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	93.45090		0.09345	95.09390	0.09509	93.451	19.08	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,845.45090		1.84545	1,847.39390	1.84739	1,845.451	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	270.05820		0.27006	270.62530	0.27063	270.058	15.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	712.05820		0.71206	712.92530	0.71293	712.058	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,292.96310		1.29296	1,295.33210	1.29533	1,292.963	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	44.96310		0.04496	47.63210	0.04763	44.963	14.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	676.27980		0.67628	677.57730	0.67758	676.280	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	178.27980		0.17828	179.87730	0.17988	178.280	13.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	162.33540		0.16234	163.59090	0.16359	162.335	17.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,184.33540		1.18434	1,185.89090	1.18589	1,184.335	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,862.85800		1.86286	1,864.44720	1.86445	1,862.858	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.85800		0.01486	16.74720	0.01675	14.858	15.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.35890		9.35890	9.35970	9.35970		14.81	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	865.15300		0.86515	870.26810	0.87027	865.153	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	206.25300		0.20625	210.56810	0.21057	206.253	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	433.20580		0.43321	436.38510	0.43639	433.206	15.39	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	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	674.30580	0.67431	676.68510	0.67669	674.306	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,701.33140	1.70133	1,706.67440	1.70667	1,701.331	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	42.43140	0.04243	46.97440	0.04697	42.431	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,252.03210	1.25203	1,258.05240	1.25805	1,252.032	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	93.13210	0.09313	98.35240	0.09835	93.132	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	173.49360	0.17349	177.09510	0.17710	173.494	18.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,814.59360	1.81459	1,817.39510	1.81740	1,814.594	18.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	563.59410	0.56359	567.01180	0.56701	563.594	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	454.69410	0.45469	457.31180	0.45731	454.694	14.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	436.42340	0.43642	439.60210	0.43960	436.423	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	667.52340	0.66752	669.90210	0.66990	667.523	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	153.98740	0.15399	157.68660	0.15769	153.987	19.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,045.08740	2.04509	2,047.98660	2.04799	2,045.087	19.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	430.01140	0.43001	433.19130	0.43319	430.011	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	681.11140	0.68111	683.49130	0.68349	681.111	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	233.83850	0.23384	237.32790	0.23733	233.838	17.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,374.93850	1.37494	1,377.62790	1.37763	1,374.939	17.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.43610	9.43610	9.43630	9.43630		15.34	94,361.00	10	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	546.36560	0.54637	550.02610	0.55003	546.366	15.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	720.26560	0.72027	723.72610	0.72373	720.266	15.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	553.25480	0.55325	556.89920	0.55690	553.255	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	707.15480	0.70715	710.59920	0.71060	707.155	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	549.80000	0.54980	553.45240	0.55345	549.800	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	713.70000	0.71370	717.15240	0.71715	713.700	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.52460	9.52460	9.52930	9.52930		15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,259.26060	1.25926	1,266.95140	1.26695	1,259.261	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	284.66060	0.28466	287.65140	0.28765	284.661	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	735.18150	0.73518	738.64930	0.73865	735.181	15.94	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 12/12/2014	Foreign Exchange Future	9.60	Put	810.58150		0.81058	809.34930	0.80935	810.581	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,681.60710		1.68161	1,691.03010	1.69103	1,681.607	14.80	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	157.00710		0.15701	161.73010	0.16173	157.007	14.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,331.82440		1.33182	1,339.96760	1.33997	1,331.824	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	257.22440		0.25722	260.66760	0.26067	257.224	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,295.29300		1.29529	1,303.21750	1.30322	1,295.293	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	270.69300		0.27069	273.91750	0.27392	270.693	14.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.36330		10.36330	10.41020	10.41020		17.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,711.41570		1.71142	1,748.82260	1.74882	1,711.416	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	498.11570		0.49812	488.62260	0.48862	498.116	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,681.35190		1.68135	1,718.45890	1.71846	1,681.352	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	518.05190		0.51805	508.25890	0.50826	518.052	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,651.72870		1.65173	1,688.53330	1.68853	1,651.729	15.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	538.42870		0.53843	528.33330	0.52833	538.429	15.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.03170		9.03170	9.03090	9.03090		12.25	135,475.50	15	864.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	34,121.12540		0.34121	34,124.92420	0.34125	34,121.125	12.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,951.12540		0.04951	5,034.92420	0.05035	4,951.125	12.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,353.20530		0.33353	33,362.33330	0.33362	33,353.205	12.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,183.20530		0.05183	5,272.33330	0.05272	5,183.205	12.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,593.48610		0.32593	32,607.96790	0.32608	32,593.486	12.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	5,423.48610		0.05423	5,517.96790	0.05518	5,423.486	12.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.14400		9.14400	9.14310	9.14310		13.46	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,376.70390		0.43377	43,411.52310	0.43412	43,376.704	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	17,976.70390		0.17977	18,101.52310	0.18102	17,976.704	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,792.00210		0.42792	42,823.09110	0.42823	42,792.002	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	18,392.00210		0.18392	18,513.09110	0.18513	18,392.002	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	42,212.99440		0.42213	42,240.28650	0.42240	42,212.994	13.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	18,812.99440		0.18813	18,930.28650	0.18930	18,812.994	13.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.24800		9.24800	9.24770	9.24770		14.20		0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	32,672.52240		0.32673	32,715.21600	0.32715	32,672.522	14.84		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	56,872.52240		0.56873	56,945.21600	0.56945	56,872.522	14.84		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,360.49870		0.32360	32,403.95640	0.32404	32,360.499	14.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	57,560.49870		0.57560	57,633.95640	0.57634	57,560.499	14.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,051.39860		0.32051	32,095.61340	0.32096	32,051.399	14.89		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	58,251.39860		0.58251	58,325.61340	0.58326	58,251.399	14.89		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.04450		14.04450	13.98790	13.98790		11.04		1,039,293.00	74	18,091.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,045.56240		2.04556	1,989.26070	1.98926	2,045.562	17.09		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.06240		0.00106	1.36070	0.00136	1.062	17.09		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,059.36480		1.05936	1,005.25730	1.00526	1,059.365	13.70		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	14.86480		0.01486	17.35730	0.01736	14.865	13.70		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	370.74840		0.37075	333.00380	0.33300	370.748	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	116.24840		0.11625	135.10380	0.13510	116.248	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	107.20620		0.10721	92.23320	0.09223	107.206	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	402.70620		0.40271	444.33320	0.44433	402.706	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	30.70920		0.03071	27.96970	0.02797	30.709	11.95		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	786.20920		0.78621	840.06970	0.84007	786.209	11.95		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	363.89370		0.36389	326.47020	0.32647	363.894	11.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	119.39370		0.11939	138.57020	0.13857	119.394	11.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	357.10430		0.35710	320.00460	0.32000	357.104	11.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	122.60430		0.12260	142.10460	0.14210	122.604	11.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	15.31610		0.01532	14.10940	0.01411	15.316	14.71		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,270.81610		1.27082	1,326.20940	1.32621	1,270.816	14.71		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	91.57540		0.09158	78.55130	0.07855	91.575	11.36		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	447.07540		0.44708	490.65130	0.49065	447.075	11.36		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	45.23260		0.04523	38.49810	0.03850	45.233	11.59		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	650.73260		0.65073	700.59810	0.70060	650.733	11.59		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			14.21220		14.21220	14.15510	14.15510		12.16		0.00	0	2,745.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	240.80780		0.24081	226.18830	0.22619	240.808	13.02		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	788.60780		0.78861	831.08830	0.83109	788.608	13.02		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	245.97260		0.24597	231.06520	0.23107	245.973	12.99		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	773.77260		0.77377	815.96520	0.81597	773.773	12.99		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	243.37710		0.24338	228.61260	0.22861	243.377	13.01		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	781.17710		0.78118	823.51260	0.82351	781.177	13.01		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.36950		14.36950	14.31240	14.31240		12.57		546,041.00	38	972.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	381.40940		0.38141	363.91680	0.36392	381.409	13.34		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	921.90940		0.92191	961.51680	0.96152	921.909	13.34		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	387.12850		0.38713	369.40310	0.36940	387.128	13.32		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	907.62850		0.90763	947.00310	0.94700	907.629	13.32		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	384.25610		0.38426	366.64960	0.36665	384.256	13.33		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	914.75610		0.91476	954.24960	0.95425	914.756	13.33		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.53830		14.53830	14.48270	14.48270		13.27		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	824.90350		0.82490	797.90920	0.79791	824.904	13.07		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	596.60350		0.59660	625.20920	0.62521	596.603	13.07		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	834.58900		0.83459	807.31220	0.80731	834.589	13.05		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	586.28900		0.58629	614.61220	0.61461	586.289	13.05		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	829.73170		0.82973	802.60170	0.80260	829.732	13.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	591.43170		0.59143	619.90170	0.61990	591.432	13.06		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09280		0.09280	0.09200	0.09200		19.89		0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	418.73830		0.00419	373.50540	0.00374	418.738	19.89		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	138.73830		0.00139	173.50540	0.00174	138.738	19.89		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	61.29800		0.00061	53.69420	0.00054	61.298	21.45		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	781.29800		0.00781	853.69420	0.00854	781.298	21.45		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	6.31530		0.00006	5.64530	0.00006	6.315	23.68		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,726.31530		0.01726	1,805.64530	0.01806	1,726.315	23.68		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09400		0.09400	0.09320	0.09320		19.94		0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	649.29350		0.00649	607.03910	0.00607	649.293	18.53		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	249.29350		0.00249	287.03910	0.00287	249.293	18.53		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	234.61110		0.00235	219.62490	0.00220	234.611	19.94		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	834.61110		0.00835	899.62490	0.00900	834.611	19.94		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	81.41440		0.00081	77.74860	0.00078	81.414	21.78		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,681.41440		0.01681	1,757.74860	0.01758	1,681.414	21.78		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.90440		11.90440	11.83350	11.83350		11.75		17,797,078.00	1,495	73,813.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	538.70540		0.53871	483.20000	0.48320	538.705	11.52		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	34.30540		0.03431	49.70000	0.04970	34.305	11.52		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	311.96870		0.31197	271.07190	0.27107	311.969	11.66		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	107.56870		0.10757	137.57190	0.13757	107.569	11.66		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	251.00210		0.25100	215.38340	0.21538	251.002	11.71		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	146.60210		0.14660	181.88340	0.18188	146.602	11.71		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	121.13960		0.12114	103.17990	0.10318	121.140	12.15		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	316.73960		0.31674	369.67990	0.36968	316.740	12.15		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	93.08550		0.09309	79.39520	0.07940	93.085	12.34		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	388.68550		0.38869	445.89520	0.44590	388.686	12.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	39.93870		0.03994	34.73980	0.03474	39.939	12.94		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	635.53870		0.63554	701.23980	0.70124	635.539	12.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	663.41940		0.66342	601.32090	0.60132	663.419	11.66		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	19.01940		0.01902	27.82090	0.02782	19.019	11.66		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	27.05150		0.02705	24.01940	0.02402	27.052	13.18		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	752.65150		0.75265	820.51940	0.82052	752.651	13.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	18.71890		0.01872	17.02130	0.01702	18.719	13.41		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	864.31890		0.86432	933.52130	0.93352	864.319	13.41		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	682.24540		0.68225	619.31600	0.61932	682.245	11.76		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	17.84540		0.01785	25.81600	0.02582	17.845	11.76		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
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	672.82290		0.67282	610.13000	0.61013	672.823	11.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	18.42290		0.01842	26.63000	0.02663	18.423	11.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.06090		12.06090	11.98900	11.98900		12.76	1,809,135.00	150	19,996.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	362.67300		0.36267	337.52390	0.33752	362.673	12.84	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	401.77300		0.40177	448.52390	0.44852	401.773	12.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	304.57430		0.30457	284.43020	0.28443	304.574	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	493.67430		0.49367	545.43020	0.54543	493.674	13.10	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	270.60910		0.27061	253.48580	0.25349	270.609	13.27	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	559.70910		0.55971	614.48580	0.61449	559.709	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	148.92550		0.14893	144.13560	0.14414	148.925	14.17	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	938.02550		0.93803	1,005.13560	1.00514	938.026	14.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	402.77750		0.40278	373.56350	0.37356	402.778	12.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	351.87750		0.35188	394.56350	0.39456	351.878	12.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	668.35920		0.66836	628.05030	0.62805	668.359	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	157.45920		0.15746	189.05030	0.18905	157.459	12.26	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	412.38540		0.41239	382.39790	0.38240	412.385	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	341.48540		0.34149	383.39790	0.38340	341.485	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	407.55840		0.40756	377.77190	0.37777	407.558	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	346.65840		0.34666	388.77190	0.38877	346.658	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.20740		12.20740	12.13570	12.13570		13.47	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,134.94830		1.13495	1,090.74640	1.09075	1,134.948	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	127.54830		0.12755	155.04640	0.15505	127.548	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	951.42250		0.95142	909.49960	0.90950	951.423	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	187.02250		0.18702	216.79960	0.21680	187.023	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	915.74450		0.91574	874.17950	0.87418	915.744	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	201.34450		0.20134	231.47950	0.23148	201.345	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	880.81730		0.88082	839.56560	0.83957	880.817	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	216.41730		0.21642	246.86560	0.24687	216.417	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			12.36480		12.36480	12.29430	12.29430		14.01		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	594.74540		0.59475	570.36190	0.57036	594.745	14.20		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	729.94540		0.72995	776.06190	0.77606	729.945	14.20		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	590.92900		0.59093	566.76270	0.56676	590.929	14.22		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	736.12900		0.73613	782.46270	0.78246	736.129	14.22		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	598.58070		0.59858	573.97930	0.57398	598.581	14.19		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	723.78070		0.72378	769.67930	0.76968	723.781	14.19		0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.64901		118.64901	118.19866	118.19866				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	5,235.34000		5.23534	4,784.99000	4.78499	5,235.340			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.14488		119.14488	118.68874	118.68874				0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,154.88000		1.15488	698.74000	0.69874	1,154.880			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,144.88000		1.14488	688.74000	0.68874	1,144.880			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,134.88000		1.13488	678.74000	0.67874	1,134.880			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.46028		115.46028	115.37690	115.37690				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,855.80000		3.85580	3,772.42000	3.77242	3,855.800			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future			115.78104		115.78104	115.69682	115.69682				0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	791.04000		0.79104	706.82000	0.70682	791.040			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	781.04000		0.78104	696.82000	0.69682	781.040			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	771.04000		0.77104	686.82000	0.68682	771.040			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 02/05/2013	Bond Future			120.98317		120.98317	119.98412	119.98412			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Call	3,385.35000		3.38535	2,386.30000	2.38630	3,385.350		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.24392		121.24392	120.23167	120.23167			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,253.92000		2.25392	1,241.67000	1.24167	2,253.920		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	2,243.92000		2.24392	1,231.67000	1.23167	2,243.920		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,233.92000		2.23392	1,221.67000	1.22167	2,233.920		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		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
AL7T	On 02/05/2013	Index Future			511.24900		511.24900	510.29700	510.29700			0.00	0	10.00
AL7T	On 01/08/2013	Index Future			517.90900		517.90900	516.94500	516.94500			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			525.30800		525.30800	524.33200	524.33200			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			455.99400		455.99400	455.34600	455.34600			1,139,985,000.00	250	0.00
ALBI	On 01/08/2013	Index Future			461.93400		461.93400	461.27800	461.27800			1,154,835,000.00	250	725.00
ALBI	On 07/11/2013	Index Future			468.53300		468.53300	467.86900	467.86900			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.33630		9.33630	9.31110	9.31110		8.41	5,069,610.90	543	11,480.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	588.95250		0.58895	566.17510	0.56618	588.953	12.43	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	12.65250		0.01265	15.07510	0.01508	12.653	12.43	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	608.11260		0.60811	585.17910	0.58518	608.113	12.57	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	11.81260		0.01181	14.07910	0.01408	11.813	12.57	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	598.52440		0.59852	575.66760	0.57567	598.524	12.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	12.22440		0.01222	14.56760	0.01457	12.224	12.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.38960		9.38960	9.36440	9.36440		9.53	0.00	0	7,578.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	267.69970		0.26770	253.07310	0.25307	267.700	9.56		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	178.09970		0.17810	188.67310	0.18867	178.100	9.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	46.57160		0.04657	42.93440	0.04293	46.572	12.83		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	956.97160		0.95697	978.53440	0.97853	956.972	12.83		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	550.62690		0.55063	531.10320	0.53110	550.627	10.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	61.02690		0.06103	66.70320	0.06670	61.027	10.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	541.43680		0.54144	523.03820	0.52304	541.437	9.98		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	61.83680		0.06184	68.63820	0.06864	61.837	9.98		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	928.91520		0.92892	906.13700	0.90614	928.915	13.23		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	39.31520		0.03932	41.73700	0.04174	39.315	13.23		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	643.45780		0.64346	622.85290	0.62285	643.458	10.85		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	53.85780		0.05386	58.45290	0.05845	53.858	10.85		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	559.83550		0.55984	540.19300	0.54019	559.836	10.14		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	60.23550		0.06024	65.79300	0.06579	60.236	10.14		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.44080		9.44080	9.41540	9.41540		10.36		4,541,024.80	481	2,009.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	65.36270		0.06536	64.98170	0.06498	65.363	12.94		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,224.56270		1.22456	1,249.58170	1.24958	1,224.563	12.94		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	294.97970		0.29498	283.81580	0.28382	294.980	10.40		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	324.17970		0.32418	338.41580	0.33842	324.180	10.40		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	291.01050		0.29101	279.95480	0.27995	291.010	10.43		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	330.21050		0.33021	344.55480	0.34455	330.211	10.43		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	247.22650		0.24723	237.36460	0.23736	247.227	10.71		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	406.42650		0.40643	421.96460	0.42196	406.427	10.71		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	913.60140		0.91360	891.53580	0.89154	913.601	11.99		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	72.80140		0.07280	76.13580	0.07614	72.801	11.99		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	298.99720		0.29900	287.73020	0.28773	298.997	10.38		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	318.19720		0.31820	332.33020	0.33233	318.197	10.38		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.49450		9.49450	9.47020	9.47020		10.92		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	381.21280		0.38121	370.45830	0.37046	381.213	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	396.71280		0.39671	410.25830	0.41026	396.713	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	389.66280		0.38966	378.43590	0.37844	389.663	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	385.16280		0.38516	398.23590	0.39824	385.163	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	385.25210		0.38525	374.42670	0.37443	385.252	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	390.75210		0.39075	404.22670	0.40423	390.752	10.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future				10.03430	10.03430	10.04590	10.04590		13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,879.48700		2.87949	2,890.87240	2.89087	2,879.487	15.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.18700		0.09519	94.97240	0.09497	95.187	15.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,831.19340		2.83119	2,842.57380	2.84257	2,831.193	15.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.89340		0.09689	96.67380	0.09667	96.893	15.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,782.92430		2.78292	2,794.29960	2.79430	2,782.924	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.62430		0.09862	98.39960	0.09840	98.624	15.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future				8.97010	8.97010	8.89730	8.89730		9.66	44,850.50	5	38.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	131.58880		0.13159	99.57790	0.09958	131.589	9.66	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	111.48880		0.11149	152.27790	0.15228	111.489	9.66	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	126.79750		0.12680	95.71220	0.09571	126.798	9.69	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	116.69750		0.11670	158.41220	0.15841	116.698	9.69	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	137.01620		0.13702	103.56480	0.10356	137.016	9.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	106.91620		0.10692	146.26480	0.14626	106.916	9.68	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future				9.06230	9.06230	8.98840	8.98840		11.17	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	237.99170		0.23799	207.79090	0.20779	237.992	11.26	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	265.69170		0.26569	309.39090	0.30939	265.692	11.26	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	233.85150		0.23385	204.10980	0.20411	233.852	11.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	271.55150		0.27155	315.70980	0.31571	271.552	11.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	229.77150		0.22977	200.48710	0.20049	229.772	11.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	277.47150		0.27747	322.08710	0.32209	277.472	11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.12350		0.12350	0.11890	0.11890				0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			57.85130		57.85130	56.18860	56.18860				0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			8.16550		8.16550	8.69030	8.69030				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,032.81010		7,032.81010	-7,071.03480	-7,071.03480				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			6,575.01030		6,575.01030	-7,097.46690	-7,097.46690				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			8.16550		8.16550	8.69030	8.69030				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			308.45130		308.45130	311.63740	311.63740				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			108.28860		108.28860	106.93290	106.93290				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			72.89060		72.89060	65.84860	65.84860				0.00	20,000	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000				0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00010	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00010		0.00000	0.00010	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.72480		9.72480	9.64380	9.64380		11.96		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	269.00960		0.26901	224.24990	0.22425	269.010	11.85		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	84.20960		0.08421	120.44990	0.12045	84.210	11.85		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	262.43290		0.26243	218.42750	0.21843	262.433	11.86		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	87.63290		0.08763	124.62750	0.12463	87.633	11.86		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	255.95000		0.25595	212.69900	0.21270	255.950	11.87		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	91.15000		0.09115	128.89900	0.12890	91.150	11.87		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future			9.85650		9.85650	9.77460	9.77460		13.21		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	328.33790		0.32834	296.71790	0.29672	328.338	13.20		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	311.83790		0.31184	362.11790	0.36212	311.838	13.20		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	323.70270		0.32370	292.77960	0.29278	323.703	13.21		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	317.20270		0.31720	368.17960	0.36818	317.203	13.21		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	319.46410		0.31946	288.88850	0.28889	319.464	13.24		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	322.96410		0.32296	374.28850	0.37429	322.964	13.24		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	11.91	Call	555.32590		0.55533	556.45330	0.55645	555.326	13.05		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	389.62590		0.38963	390.75330	0.39075	389.626	13.05		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	565.36300		0.56536	566.48470	0.56648	565.363	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	379.66300		0.37966	380.78470	0.38078	379.663	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	560.32500		0.56032	561.44960	0.56145	560.325	13.04		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	384.62500		0.38462	385.74960	0.38575	384.625	13.04		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.67360		9.67360	9.59090	9.59090		12.38		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	78.56240		0.07856	50.19920	0.05020	78.562	12.38		0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	54.96240		0.05496	109.29920	0.10930	54.962	12.38		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	39.77250		0.03977	25.43070	0.02543	39.773	13.34		0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	116.17250		0.11617	184.53070	0.18453	116.173	13.34		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	16.28990		0.01629	10.73580	0.01074	16.290	14.49		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	212.68990		0.21269	289.83580	0.28984	212.690	14.49		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	15.08940		0.01509	9.97920	0.00998	15.089	14.59		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Put	221.48940		0.22149	299.07920	0.29908	221.489	14.59		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	13.97450		0.01397	9.27510	0.00928	13.975	14.68		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	230.37450		0.23037	308.37510	0.30838	230.375	14.68		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry			7.68520		7.68520	7.68520	7.68520		12.96		0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 02/05/2013	Any day expiry	7.76	Call	7.85980	0.00786	13.17330	0.01317	7.860	14.22	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.76	Put	82.65980	0.08266	87.97330	0.08797	82.660	14.22	0.00	0	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.79	Call	4.45920	0.00446	8.75770	0.00876	4.459	14.84	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.79	Put	109.25920	0.10926	113.55770	0.11356	109.259	14.84	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Call	3.67930	0.00368	7.64040	0.00764	3.679	15.05	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Put	118.47930	0.11848	122.44040	0.12244	118.479	15.05	0.00	0	5,000.00
DANZ	On 02/05/2013	Any day expiry	7.81	Call	3.03210	0.00303	6.66640	0.00667	3.032	15.26	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.81	Put	127.83210	0.12783	131.46640	0.13147	127.832	15.26	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.02270	9.02270	8.98130	8.98130		12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	0.00000	0.00000	0.96610	0.00097	0.000	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	117.30000	0.11730	159.66610	0.15967	117.300	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	0.00000	0.00000	0.78040	0.00078	0.000	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	127.30000	0.12730	169.48040	0.16948	127.300	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	0.00000	0.00000	0.63100	0.00063	0.000	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	137.30000	0.13730	179.33100	0.17933	137.300	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Call	0.00000	0.00000	0.51080	0.00051	0.000	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Put	147.30000	0.14730	189.21080	0.18921	147.300	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.10	Call	0.00000	0.00000	2.28010	0.00228	0.000	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.10	Put	77.30000	0.07730	120.98010	0.12098	77.300	12.74	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry			8.98130	8.98130	8.98130	8.98130		13.66	0.00	20,000	60,000.00
DAUS	On 02/05/2013	Any day expiry	9.19	Call	1.94160	0.00194	3.78740	0.00379	1.942	17.75	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.19	Put	210.64160	0.21064	212.48740	0.21249	210.642	17.75	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Call	1.68920	0.00169	3.36020	0.00336	1.689	17.97	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Put	220.38920	0.22039	222.06020	0.22206	220.389	17.97	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Call	1.47080	0.00147	2.98190	0.00298	1.471	18.19	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Put	230.17080	0.23017	231.68190	0.23168	230.171	18.19	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Call	27.67170	0.02767	34.89840	0.03490	27.672	13.66	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Put	46.37170	0.04637	53.59840	0.05360	46.372	13.66	0.00	0	60,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 03/05/2013	Any day expiry			8.98450		8.98450	8.97990	8.97990		13.87	0.00	0	18,000.00
DAUS	On 03/05/2013	Any day expiry	9.15	Call	7.19710		0.00720	8.90150	0.00890	7.197	16.43	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.15	Put	172.69710		0.17270	179.00150	0.17900	172.697	16.43	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Call	6.41870		0.00642	7.98490	0.00798	6.419	16.61	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Put	181.91870		0.18192	188.08490	0.18808	181.919	16.61	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Call	22.20570		0.02221	25.43980	0.02544	22.206	14.72	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Put	87.70570		0.08771	95.53980	0.09554	87.706	14.72	0.00	0	10,000.00
DAUS	On 03/05/2013	Any day expiry	9.10	Call	12.72210		0.01272	15.19960	0.01520	12.722	15.58	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.10	Put	128.22210		0.12822	135.29960	0.13530	128.222	15.58	0.00	0	8,000.00
DAUS	On 03/05/2013	Any day expiry	9.14	Call	8.06940		0.00807	9.91860	0.00992	8.069	16.26	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.14	Put	163.56940		0.16357	170.01860	0.17002	163.569	16.26	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.01120		9.01120	9.01030	9.01030		12.04	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	108.04590		0.10805	108.75950	0.10876	108.046	12.22	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	136.84590		0.13685	138.45950	0.13846	136.846	12.22	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	104.01830		0.10402	104.72800	0.10473	104.018	12.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	142.81830		0.14282	144.42800	0.14443	142.818	12.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	100.11680		0.10012	100.82050	0.10082	100.117	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	148.91680		0.14892	150.52050	0.15052	148.917	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	30.45110		0.03045	30.77700	0.03078	30.451	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	369.25110		0.36925	370.47700	0.37048	369.251	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	15.70960		0.01571	15.87810	0.01588	15.710	14.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	514.50960		0.51451	515.57810	0.51558	514.510	14.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	11.23140		0.01123	11.35470	0.01135	11.231	15.15	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	600.03140		0.60003	601.05470	0.60105	600.031	15.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	911.67860		0.91168	910.85310	0.91085	911.679	14.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.47860		0.00048	0.55310	0.00055	0.479	14.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	812.11900		0.81212	811.34610	0.81135	812.119	14.19	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.91900		0.00092	1.04610	0.00105	0.919	14.19	0.00	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 28/05/2013	Any day expiry	8.25	Call	762.47000	0.76247	761.73470	0.76173	762.470	13.94	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.25	Put	1.27000	0.00127	1.43470	0.00143	1.270	13.94	0.00	0	7,500.00	
DAUS	On 30/05/2013	Any day expiry			9.01360	9.01360	9.00000	9.00000		12.09	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Call	136.65470	0.13665	0.00000	0.00000	136.655	12.09	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Put	113.05470	0.11305	0.00000	0.00000	113.055	12.09	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Call	131.40930	0.13141	0.00000	0.00000	131.409	12.09	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Put	117.80930	0.11781	0.00000	0.00000	117.809	12.09	0.00	20,000	20,000.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Call	126.83680	0.12684	0.00000	0.00000	126.837	12.13	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Put	123.23680	0.12324	0.00000	0.00000	123.237	12.13	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Call	142.02750	0.14203	0.00000	0.00000	142.028	12.10	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Put	108.42750	0.10843	0.00000	0.00000	108.428	12.10	0.00	10,000	10,000.00	
DAUS	On 20/06/2013	Any day expiry			9.03900	9.03900	9.03810	9.03810		12.35	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	186.10830	0.18611	186.01670	0.18602	186.108	12.33	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	147.10830	0.14711	147.91670	0.14792	147.108	12.33	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	83.16410	0.08316	82.99100	0.08299	83.164	13.30	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	334.16410	0.33416	334.89100	0.33489	334.164	13.30	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	80.83500	0.08084	80.66100	0.08066	80.835	13.34	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	341.83500	0.34184	342.56100	0.34256	341.835	13.34	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	78.56760	0.07857	78.39270	0.07839	78.568	13.38	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	349.56760	0.34957	350.29270	0.35029	349.568	13.38	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			9.04020	9.04020	9.03930	9.03930		12.38	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	193.97990	0.19398	193.87510	0.19388	193.980	12.35	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	143.77990	0.14378	144.57510	0.14458	143.780	12.35	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	188.70130	0.18870	188.58090	0.18858	188.701	12.36	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	148.50130	0.14850	149.28090	0.14928	148.501	12.36	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	183.51790	0.18352	183.38280	0.18338	183.518	12.36	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	153.31790	0.15332	154.08280	0.15408	153.318	12.36	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			9.04620	9.04620	9.04530	9.04530		12.36	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Call	179.25470		0.17925	178.93330	0.17893	179.255	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	173.05470		0.17305	173.63330	0.17363	173.055	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	174.41410		0.17441	174.07410	0.17407	174.414	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	178.21410		0.17821	178.77410	0.17877	178.214	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	170.13670		0.17014	169.79950	0.16980	170.137	12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	183.93670		0.18394	184.49950	0.18450	183.937	12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	80.30870		0.08031	80.01000	0.08001	80.309	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	384.10870		0.38411	384.71000	0.38471	384.109	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	52.46980		0.05247	52.19750	0.05220	52.470	14.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	516.26980		0.51627	516.89750	0.51690	516.270	14.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	42.06970		0.04207	41.85200	0.04185	42.070	14.57	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	595.86970		0.59587	596.55200	0.59655	595.870	14.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	949.76600		0.94977	949.17580	0.94918	949.766	13.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.56600		0.00357	3.87580	0.00388	3.566	13.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	851.69830		0.85170	851.21960	0.85122	851.698	13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.49830		0.00550	5.91960	0.00592	5.498	13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	803.14460		0.80314	802.72160	0.80272	803.145	13.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	6.94460		0.00694	7.42160	0.00742	6.945	13.18	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.07730		9.07730	9.07640	9.07640		12.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	53.28120		0.05328	53.41990	0.05342	53.281	15.42	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	775.98120		0.77598	777.01990	0.77702	775.981	15.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	175.19050		0.17519	174.48270	0.17448	175.190	13.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	287.89050		0.28789	288.08270	0.28808	287.890	13.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	171.71630		0.17172	171.03930	0.17104	171.716	13.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	294.41630		0.29442	294.63930	0.29464	294.416	13.11	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	168.30570		0.16831	167.66120	0.16766	168.306	13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	301.00570		0.30101	301.26120	0.30126	301.006	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.08210		9.08210	9.08110	9.08110		12.67	0.00	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	9.04	Call	245.18280		0.24518	246.25930	0.24626	245.183	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	203.08280		0.20308	205.15930	0.20516	203.083	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	240.17800		0.24018	241.28110	0.24128	240.178	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	208.07800		0.20808	210.18110	0.21018	208.078	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	235.70720		0.23571	236.37420	0.23637	235.707	12.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	213.60720		0.21361	215.27420	0.21527	213.607	12.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	134.64180		0.13464	134.32300	0.13432	134.642	13.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	402.54180		0.40254	403.22300	0.40322	402.542	13.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	98.37070		0.09837	98.34300	0.09834	98.371	14.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	526.27070		0.52627	527.24300	0.52724	526.271	14.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	83.35160		0.08335	83.09270	0.08309	83.352	14.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	601.25160		0.60125	601.99270	0.60199	601.252	14.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	991.62210		0.99162	991.83970	0.99184	991.622	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.52210		0.00952	10.73970	0.01074	9.522	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	895.62080		0.89562	896.01630	0.89602	895.621	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	13.52080		0.01352	14.91630	0.01492	13.521	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	848.32560		0.84833	848.87050	0.84887	848.326	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	16.22560		0.01623	17.77050	0.01777	16.226	13.12	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.08810		9.08810	9.08710	9.08710		12.82	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	232.22840		0.23223	231.72210	0.23172	232.228	12.81	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	234.12840		0.23413	234.62210	0.23462	234.128	12.81	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	227.62200		0.22762	227.06500	0.22706	227.622	12.82	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	239.52200		0.23952	239.96500	0.23997	239.522	12.82	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	223.50030		0.22350	222.95350	0.22295	223.500	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	245.40030		0.24540	245.85350	0.24585	245.400	12.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.11900		9.11900	9.11810	9.11810		13.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	202.87700		0.20288	202.58240	0.20258	202.877	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	393.87700		0.39388	394.48240	0.39448	393.877	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.84	Call	91.15110	0.09115	91.64790	0.09165	91.151	15.61	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	812.15110	0.81215	813.54790	0.81355	812.151	15.61	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	209.32970	0.20933	209.01080	0.20901	209.330	13.74	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	380.32970	0.38033	380.91080	0.38091	380.330	13.74	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	206.07790	0.20608	205.77220	0.20577	206.078	13.77	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	387.07790	0.38708	387.67220	0.38767	387.078	13.77	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	226.33500	0.22634	225.95490	0.22595	226.335	13.58	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	347.33500	0.34733	347.85490	0.34785	347.335	13.58	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Call	148.24680	0.14825	148.16710	0.14817	148.247	14.43	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Put	539.24680	0.53925	540.06710	0.54007	539.247	14.43	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Call	129.23700	0.12924	129.30500	0.12931	129.237	14.73	0.00	0	7,500.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Put	610.23700	0.61024	611.20500	0.61120	610.237	14.73	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Call	942.35490	0.94235	943.93360	0.94393	942.355	13.25	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Put	23.35490	0.02335	25.83360	0.02583	23.355	13.25	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Call	896.31200	0.89631	897.97020	0.89797	896.312	13.17	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Put	27.31200	0.02731	29.87020	0.02987	27.312	13.17	0.00	0	7,500.00	
DAUS	On 23/09/2013	Any day expiry			9.15230	9.15230	9.15150	9.15150		13.51	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	256.18490	0.25618	255.68740	0.25569	256.185	13.95	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	403.88490	0.40388	404.18740	0.40419	403.885	13.95	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	252.77910	0.25278	252.30150	0.25230	252.779	13.98	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	410.47910	0.41048	410.80150	0.41080	410.479	13.98	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	120.78000	0.12078	121.50750	0.12151	120.780	15.78	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	848.48000	0.84848	850.00750	0.85001	848.480	15.78	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	263.13030	0.26313	262.59500	0.26259	263.130	13.89	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	390.83030	0.39083	391.09500	0.39109	390.830	13.89	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	259.63370	0.25963	259.11840	0.25912	259.634	13.92	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	397.33370	0.39733	397.61840	0.39762	397.334	13.92	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry			9.15590	9.15590	9.15500	9.15500		13.54	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.51	Call	198.45630		0.19846	198.31610	0.19832	198.456	14.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	552.55630		0.55256	553.31610	0.55332	552.556	14.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	176.38720		0.17639	176.40340	0.17640	176.387	14.87	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	620.48720		0.62049	621.40340	0.62140	620.487	14.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	279.51640		0.27952	278.86310	0.27886	279.516	13.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	373.61640		0.37362	373.86310	0.37386	373.616	13.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	275.86150		0.27586	275.22900	0.27523	275.862	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	379.96150		0.37996	380.22900	0.38023	379.962	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	990.73480		0.99073	992.87570	0.99288	990.735	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	34.83480		0.03483	37.87570	0.03788	34.835	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	944.83900		0.94484	946.93470	0.94693	944.839	13.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	38.93900		0.03894	41.93470	0.04193	38.939	13.27	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	283.22050		0.28322	282.54650	0.28255	283.220	13.80	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	367.32050		0.36732	367.54650	0.36755	367.321	13.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.18680		9.18680	9.18600	9.18600		13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	268.30050		0.26830	267.86670	0.26787	268.300	14.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	491.50050		0.49150	491.86670	0.49187	491.501	14.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	250.15380		0.25015	249.88020	0.24988	250.154	14.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	533.35380		0.53335	533.88020	0.53388	533.354	14.55	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	128.97230		0.12897	130.38140	0.13038	128.972	16.39	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,012.17230		1.01217	1,014.38140	1.01438	1,012.172	16.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	274.65070		0.27465	274.16090	0.27416	274.651	14.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	477.85070		0.47785	478.16090	0.47816	477.851	14.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	271.45770		0.27146	270.99350	0.27099	271.458	14.35	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	484.65770		0.48466	484.99350	0.48499	484.658	14.35	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.19390		9.19390	9.19320	9.19320		13.79	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	265.28850		0.26529	264.98390	0.26498	265.288	14.51	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	521.38850		0.52139	521.78390	0.52178	521.388	14.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Call	223.81160		0.22381	223.90410	0.22390	223.812	14.93	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	629.91160		0.62991	630.70410	0.63070	629.912	14.93	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	994.69220		0.99469	997.39980	0.99740	994.692	13.37	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	50.79220		0.05079	54.19980	0.05420	50.792	13.37	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	271.40510		0.27141	271.04540	0.27105	271.405	14.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	507.50510		0.50751	507.84540	0.50785	507.505	14.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	268.32730		0.26833	267.99520	0.26800	268.327	14.48	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	514.42730		0.51443	514.79520	0.51480	514.427	14.48	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.22920		9.22920	9.22880	9.22880		14.00	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	320.76490		0.32076	320.78180	0.32078	320.765	14.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	521.56490		0.52156	521.98180	0.52198	521.565	14.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	317.50960		0.31751	317.55720	0.31756	317.510	14.64	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	528.30960		0.52831	528.75720	0.52876	528.310	14.64	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	314.28900		0.31429	314.37000	0.31437	314.289	14.67	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	535.08900		0.53509	535.57000	0.53557	535.089	14.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.33870		9.33870	9.33930	9.33930		14.74	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	609.45130		0.60945	612.47470	0.61247	609.451	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	360.75130		0.36075	363.17470	0.36317	360.751	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	604.62690		0.60463	607.63260	0.60763	604.627	14.19	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	365.92690		0.36593	368.33260	0.36833	365.927	14.19	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	599.83600		0.59984	602.82710	0.60283	599.836	14.21	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	371.13600		0.37114	373.52710	0.37353	371.136	14.21	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.36130		9.36130	9.36210	9.36210		14.82	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	640.25750		0.64026	644.14530	0.64415	640.258	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	368.95750		0.36896	372.04530	0.37205	368.958	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	635.41120		0.63541	639.27860	0.63928	635.411	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	374.11120		0.37411	377.17860	0.37718	374.111	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	630.60410		0.63060	634.45070	0.63445	630.604	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Put	379.30410		0.37930	382.35070	0.38235	379.304	14.29	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	9.61	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 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
EL28	On 02/05/2013	Bond Future			114.34301		114.34301	113.82972	113.82972			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	1,026.83000		1.02683	513.54000	0.51354	1,026.830		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			115.84683		115.84683	115.32691	115.32691			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	846.83000		0.84683	326.91000	0.32691	846.830		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	836.83000		0.83683	316.91000	0.31691	836.830		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	856.83000		0.85683	336.91000	0.33691	856.830		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.13576		94.79182	8.17309	94.44194			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	85,611.56000		85.61156	85,261.68000	85.26168	85,611.560		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.20592		96.02663	8.24430	95.67229			0.00	0	292.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Call	6,934.43000		6.93443	6,580.09000	6.58009	6,934.430		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,975.30000		84.97530	84,620.96000	84.62096	84,975.300		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			8.28348		93.61682	8.32301	93.25782			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,852.58000		1.85258	1,493.58000	1.49358	1,852.580		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	1,940.86000		1.94086	1,581.86000	1.58186	1,940.860		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	2,029.01000		2.02901	1,670.01000	1.67001	2,029.010		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	GOVI			454.96000		454.96000	454.36900	454.36900			0.00	0	43.00
GOVI	On 02/05/2013	GOVI	432.99	Call	219,700.00000		21.97000	213,790.00000	21.37900	219,700.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	219,600.00000		21.96000	213,690.00000	21.36900	219,600.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	219,500.00000		21.95000	213,590.00000	21.35900	219,500.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			460.88700		460.88700	460.28800	460.28800			4,608,870.00	1	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	148,970.00000		14.89700	142,980.00000	14.29800	148,970.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	148,870.00000		14.88700	142,880.00000	14.28800	148,870.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	148,770.00000		14.87700	142,780.00000	14.27800	148,770.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			467.47100		467.47100	466.86600	466.86600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	214,810.00000		21.48100	208,760.00000	20.87600	214,810.000		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	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	214,710.00000	21.47100	208,660.00000	20.86600	214,710.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	214,610.00000	21.46100	208,560.00000	20.85600	214,610.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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 02/05/2013	Index Future			207.54900	207.54900	207.41200	207.41200			0.00	0	5.00
IGOV	On 01/08/2013	Index Future			210.32300	210.32300	210.18500	210.18500			6,309,690.00	3	887.00
IGOV	On 07/11/2013	Index Future			213.40600	213.40600	213.26600	213.26600			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			561.90100	561.90100	560.25400	560.25400			0.00	0	0.00
ILBI	On 01/08/2013	Index Future			569.39500	569.39500	567.72500	567.72500			0.00	0	183.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.05000		94.95000	5.08000	94.92000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.96000		95.04000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.97000	95.03000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.88000		95.12000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.87000		95.13000	4.94000	95.06000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.89000		95.11000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.95000		95.05000	5.03000	94.97000				0.00	1,000	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.05000		94.95000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.16000		94.84000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.28000		94.72000	5.42000	94.58000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.73460		7.73460	7.71460	7.71460		8.43		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	400.71680		0.40072	382.62960	0.38263	400.717	9.45		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.11680		0.00612	8.02960	0.00803	6.117	9.45		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	391.13260		0.39113	373.26110	0.37326	391.133	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	6.53260		0.00653	8.66110	0.00866	6.533	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	381.70530		0.38171	363.93770	0.36394	381.705	9.36		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	7.10530		0.00711	9.33770	0.00934	7.105	9.36		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.78770		7.78770	7.76700	7.76700		9.97		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	307.70120		0.30770	295.07670	0.29508	307.701	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	110.00120		0.11000	118.07670	0.11808	110.001	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	301.08230		0.30108	288.50220	0.28850	301.082	10.18		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	113.38230		0.11338	121.50220	0.12150	113.382	10.18		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	294.53670		0.29454	282.00200	0.28200	294.537	10.17		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	116.83670		0.11684	125.00200	0.12500	116.837	10.17		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future			6.25038	112.29716	6.28657	112.01717			0.00	0	907.00
R023	On 02/05/2013	Bond Future	7.04	Call	5,909.36000	5.90936	5,629.37000	5.62937	5,909.360		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	5,981.58000	5.98158	5,701.59000	5.70159	5,981.580		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	6,053.74000	6.05374	5,773.75000	5.77375	6,053.740		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.28457	113.76006	6.32209	113.47643			0.00	0	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	7,290.24000	7.29024	7,006.61000	7.00661	7,290.240		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	7,359.61000	7.35961	7,075.98000	7.07598	7,359.610		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	7,428.92000	7.42892	7,145.29000	7.14529	7,428.920		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.32259	111.46899	6.36154	111.18199			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,226.86000	1.22686	939.86000	0.93986	1,226.860		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	1,299.59000	1.29959	1,012.59000	1.01259	1,299.590		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	1,372.27000	1.37227	1,085.27000	1.08527	1,372.270		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.18991	120.13421	5.18462	120.14714		1.66	0.00	0	3,532.00
R157	On 02/05/2013	Bond Future	5.34	Call	366.38000	0.36638	380.20000	0.38020	366.380	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	0.33000	0.00033	1.22000	0.00122	0.330	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	390.59000	0.39059	404.16000	0.40416	390.590	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	0.20000	0.00020	0.84000	0.00084	0.200	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	414.84000	0.41484	428.22000	0.42822	414.840	1.67	0.00	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 02/05/2013	Bond Future	5.36	Put	0.12000		0.00012	0.57000	0.00057	0.120	1.67	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.17470		121.69920	5.16866	121.71238		1.51	0.00	0	11,389.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,243.57000		92.24357	92,256.75000	92.25675	92,243.570	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.14652		116.63080	5.13917	116.64477		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,001.17000		1.00117	1,012.81000	1.01281	1,001.170	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	162.19000		0.16219	159.86000	0.15986	162.190	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,015.81000		1.01581	1,027.51000	1.02751	1,015.810	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	158.01000		0.15801	155.74000	0.15574	158.010	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,030.54000		1.03054	1,042.30000	1.04230	1,030.540	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	153.92000		0.15392	151.71000	0.15171	153.920	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.09648		118.21207	5.08804	118.22589		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,091.04000		1.09104	1,102.35000	1.10235	1,091.040	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	173.33000		0.17333	170.82000	0.17082	173.330	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,065.77000		1.06577	1,076.99000	1.07699	1,065.770	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	180.45000		0.18045	177.85000	0.17785	180.450	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,078.38000		1.07838	1,089.64000	1.08964	1,078.380	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	176.86000		0.17686	174.30000	0.17430	176.860	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.98785		113.04628	4.97751	113.06057			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	306.24000		0.30624	320.53000	0.32053	306.240		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	278.72000		0.27872	293.01000	0.29301	278.720		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	292.48000		0.29248	306.77000	0.30677	292.480		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.72051		137.32128	6.75210	136.98098		9.39		0.00	0	5,680.00
R186	On 02/05/2013	Bond Future	6.75	Call	560.13000		0.56013	454.04000	0.45404	560.130	9.39		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	242.42000		0.24242	476.63000	0.47663	242.420	9.39		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	6,962.05000		6.96205	6,621.75000	6.62175	6,962.050	9.66		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.66		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	7,062.17000		7.06217	6,721.87000	6.72187	7,062.170	9.67		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.67		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	7,162.18000		7.16218	6,821.88000	6.82188	7,162.180	9.67		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.67		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	9,041.56000		9.04156	8,701.26000	8.70126	9,041.560	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.75		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	10,497.74000		10.49774	10,157.44000	10.15744	10,497.740	9.82		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.82		0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.76608		133.82555	6.79869	133.48093		10.51		152,293,475.90	1,138	53,704.00
R186	On 01/08/2013	Bond Future	7.25	Call	6,002.88000		6.00288	5,753.41000	5.75341	6,002.880	10.73		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,013.27000		1.01327	1,108.42000	1.10842	1,013.270	10.73		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,553.14000		124.55314	124,208.52000	124.20852	124,553.140	10.94		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	10.94		0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.81358		135.73741	6.84728	135.38855		10.44		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,343.38000		13.34338	13,035.22000	13.03522	13,343.380	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	523.14000		0.52314	563.84000	0.56384	523.140	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,423.15000		13.42315	13,114.37000	13.11437	13,423.150	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	512.99000		0.51299	553.07000	0.55307	512.990	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,503.00000		13.50300	13,193.59000	13.19359	13,503.000	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	503.02000		0.50302	542.47000	0.54247	503.020	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,277.46000		18.27746	17,942.63000	17.94263	18,277.460	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	142.62000		0.14262	156.65000	0.15665	142.620	11.00		0.00	0	1,030.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			6.85647		132.28694	6.89133	131.93294		10.71		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,409.72000		10.40972	10,146.18000	10.14618	10,409.720	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,829.55000		1.82955	1,920.01000	1.92001	1,829.550	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,479.93000		10.47993	10,215.55000	10.21555	10,479.930	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,807.16000		1.80716	1,896.78000	1.89678	1,807.160	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,550.63000		10.55063	10,285.43000	10.28543	10,550.630	11.14		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,785.35000		1.78535	1,874.15000	1.87415	1,785.350	11.14		0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.89728		134.12729	6.93329	133.76864				0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,903.78000		1.90378	1,545.13000	1.54513	1,903.780			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,001.52000		2.00152	1,642.87000	1.64287	2,001.520			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,099.15000		2.09915	1,740.50000	1.74050	2,099.150			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			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 02/05/2013	Bond Future			297.87531		297.87531	297.68743	297.68743				0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,485.31000		15.48531	15,297.43000	15.29743	15,485.310			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	15,475.31000		15.47531	15,287.43000	15.28743	15,475.310			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,465.31000		15.46531	15,277.43000	15.27743	15,465.310			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			296.30372		296.30372	296.11362	296.11362				0.00	0	2,633.00

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	294.99	Call	1,313.72000		1.31372	1,123.62000	1.12362	1,313.720		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	1,303.72000		1.30372	1,113.62000	1.11362	1,303.720		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	1,293.72000		1.29372	1,103.62000	1.10362	1,293.720		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			5.02969		109.01459	5.02371	109.02417		1.03	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,600.99000		1.60099	1,591.41000	1.59141	1,600.990	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,584.66000		1.58466	1,575.08000	1.57508	1,584.660	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,568.32000		1.56832	1,558.74000	1.55874	1,568.320	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.98536		106.03090	4.97818	106.04067		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,785.22000		68.78522	68,794.99000	68.79499	68,785.220	0.97	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	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88744		107.54566	4.87791	107.55613		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	189.96000		0.18996	195.12000	0.19512	189.960	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	297.08000		0.29708	291.77000	0.29177	297.080	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	194.71000		0.19471	199.95000	0.19995	194.710	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	290.83000		0.29083	285.60000	0.28560	290.830	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	199.54000		0.19954	204.85000	0.20485	199.540	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	284.66000		0.28466	279.50000	0.27950	284.660	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.71015		104.59482	4.69811	104.60512		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	553.11000		0.55311	561.41000	0.56141	553.110	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	84.75000		0.08475	82.75000	0.08275	84.750	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	539.83000		0.53983	548.06000	0.54806	539.830	0.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.24	Put	88.45000		0.08845	86.38000	0.08638	88.450	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	546.31000		0.54631	554.58000	0.55458	546.310	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	86.44000		0.08644	84.41000	0.08441	86.440	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.33057	106.04995		4.31308	106.06060			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	254.82000		0.25482	265.47000	0.26547	254.820		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	260.88000		0.26088	271.53000	0.27153	260.880		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	248.76000		0.24876	259.41000	0.25941	248.760		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			225.13247	225.13247		224.97433	224.97433			0.00	0	109.00
R202	On 02/05/2013	Bond Future	211.04	Call	14,092.47000		14.09247	13,934.33000	13.93433	14,092.470		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	14,082.47000		14.08247	13,924.33000	13.92433	14,082.470		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	14,072.47000		14.07247	13,914.33000	13.91433	14,072.470		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future			225.17778	225.17778		225.01784	225.01784			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	223.01	Call	2,167.78000		2.16778	2,007.84000	2.00784	2,167.780		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,187.78000		2.18778	2,027.84000	2.02784	2,187.780		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	2,177.78000		2.17778	2,017.84000	2.01784	2,177.780		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.58524		111.35508	5.57592	111.39286		3.79	0.00	0	1,698.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,226.98000		1.22698	1,264.82000	1.26482	1,226.980	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	0.00000		0.00000	0.06000	0.00006	0.000	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,266.96000		1.26696	1,304.78000	1.30478	1,266.960	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	0.00000		0.00000	0.04000	0.00004	0.000	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,306.92000		1.30692	1,344.73000	1.34473	1,306.920	3.87	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	0.00000		0.00000	0.03000	0.00003	0.000	3.87	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.60522		112.80568	5.59522	112.84403		3.63	0.00	0	9,172.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,592.48000		99.59248	99,630.83000	99.63083	99,592.480	3.80	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	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.62637		110.25740	5.61540	110.29686		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,926.53000		1.92653	1,956.53000	1.95653	1,926.530	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	557.72000		0.55772	548.26000	0.54826	557.720	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,027.88000		108.02788	108,067.34000	108.06734	108,027.880	3.66	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	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,257.61000		1.25761	1,282.21000	1.28221	1,257.610	3.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	957.41000		0.95741	942.55000	0.94255	957.410	3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,877.27000		1.87727	1,906.95000	1.90695	1,877.270	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	579.30000		0.57930	569.52000	0.56952	579.300	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,901.83000		1.90183	1,931.67000	1.93167	1,901.830	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	568.43000		0.56843	558.81000	0.55881	568.430	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.64238		111.75210	5.63061	111.79179		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,336.52000		2.33652	2,366.68000	2.36668	2,336.520	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	608.82000		0.60882	599.29000	0.59929	608.820	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,864.03000		1.86403	1,891.33000	1.89133	1,864.030	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	833.16000		0.83316	820.77000	0.82077	833.160	3.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Call	2,289.24000		2.28924	2,319.15000	2.31915	2,289.240	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	627.67000		0.62767	617.89000	0.61789	627.670	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,312.83000		2.31283	2,342.86000	2.34286	2,312.830	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	618.19000		0.61819	608.53000	0.60853	618.190	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.64329		109.14463	5.63045	109.18509			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	366.88000		0.36688	407.34000	0.40734	366.880		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	304.12000		0.30412	344.58000	0.34458	304.120		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	335.50000		0.33550	375.96000	0.37596	335.500		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			5.78535		113.50372	5.77638	113.54896		4.81	0.00	0	5,360.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,508.96000		2.50896	2,554.20000	2.55420	2,508.960	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,557.97000		2.55797	2,603.21000	2.60321	2,557.970	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,606.95000		2.60695	2,652.19000	2.65219	2,606.950	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.81520		110.95600	5.80571	111.00187		4.93	0.00	0	13,669.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,072.50000		102.07250	102,118.37000	102.11837	102,072.500	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.84362		112.54113	5.83340	112.58823		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,331.06000		5.33106	5,375.74000	5.37574	5,331.060	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	158.17000		0.15817	155.75000	0.15575	158.170	4.83	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,739.06000		2.73906	2,776.01000	2.77601	2,739.060	4.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Put	705.90000		0.70590	695.75000	0.69575	705.900	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,771.43000		2.77143	2,808.55000	2.80855	2,771.430	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	693.25000		0.69325	683.27000	0.68327	693.250	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,803.97000		2.80397	2,841.25000	2.84125	2,803.970	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	680.79000		0.68079	670.97000	0.67097	680.790	4.70	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.86650		110.03584	5.85571	110.08331		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,188.82000		3.18882	3,225.08000	3.22508	3,188.820	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	873.11000		0.87311	861.90000	0.86190	873.110	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,219.40000		3.21940	3,255.79000	3.25579	3,219.400	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	860.86000		0.86086	849.78000	0.84978	860.860	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,158.37000		3.15837	3,194.48000	3.19448	3,158.370	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	885.51000		0.88551	874.15000	0.87415	885.510	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.88355		111.56657	5.87201	111.61490			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	694.25000		0.69425	742.58000	0.74258	694.250		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	735.79000		0.73579	784.12000	0.78412	735.790		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	652.70000		0.65270	701.03000	0.70103	652.700		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			5.09467		103.92147	5.08865	103.92558		0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,173.72000		1.17372	1,169.61000	1.16961	1,173.720	0.37	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
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,166.77000		1.16677	1,162.66000	1.16266	1,166.770	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,159.82000		1.15982	1,155.71000	1.15571	1,159.820	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.96406		101.51342	4.95446	101.51766		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,515.31000		30.51531	30,519.55000	30.51955	30,515.310	0.32	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	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.35535		102.96369	4.32845	102.96851		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	30.70000		0.03070	33.01000	0.03301	30.700	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	42.41000		0.04241	39.90000	0.03990	42.410	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	31.51000		0.03151	33.86000	0.03386	31.510	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	41.42000		0.04142	38.95000	0.03895	41.420	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	32.34000		0.03234	34.72000	0.03472	32.340	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	40.46000		0.04046	38.02000	0.03802	40.460	0.12	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 02/05/2013	Bond Future			5.92039		109.48879	5.92656	109.45364		5.73	0.00	0	1,424.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,912.04000		2.91204	2,876.89000	2.87689	2,912.040	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,967.13000		2.96713	2,931.98000	2.93198	2,967.130	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	3,022.18000		3.02218	2,987.03000	2.98703	3,022.180	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.95373		107.27870	5.96019	107.24316		6.01	0.00	0	6,866.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,707.51000		99.70751	99,671.97000	99.67197	99,707.510	6.28	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	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.98326		108.81133	5.98996	108.77583		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,222.54000		4.22254	4,197.94000	4.19794	4,222.540	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	556.55000		0.55655	567.45000	0.56745	556.550	5.95	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
R207	On 07/11/2013	Bond Future	6.70	Call	4,263.15000		4.26315	4,238.41000	4.23841	4,263.150	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	546.40000		0.54640	557.16000	0.55716	546.400	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,303.88000		4.30388	4,279.00000	4.27900	4,303.880	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	536.41000		0.53641	547.03000	0.54703	536.410	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.00858		106.64683	6.01569	106.61054		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,203.82000		4.20382	4,180.57000	4.18057	4,203.820	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	940.36000		0.94036	953.40000	0.95340	940.360	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,131.36000		4.13136	4,108.35000	4.10835	4,131.360	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	966.26000		0.96626	979.54000	0.97954	966.260	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,167.53000		4.16753	4,144.41000	4.14441	4,167.530	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	953.23000		0.95323	966.40000	0.96640	953.230	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.03205		108.13047	6.03950	108.09389			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	869.64000		0.86964	833.06000	0.83306	869.640		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	772.34000		0.77234	735.76000	0.73576	772.340		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	821.00000		0.82100	784.42000	0.78442	821.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			5.99533		105.36795	6.02138	105.20144		6.76	0.00	0	9,649.00
R208	On 02/05/2013	Bond Future	6.64	Call	4,026.68000		4.02668	3,860.17000	3.86017	4,026.680	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	4,087.63000		4.08763	3,921.12000	3.92112	4,087.630	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Call	4,148.52000		4.14852	3,982.01000	3.98201	4,148.520	6.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.02526	106.74054		6.05239	106.57193		7.09	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,696.07000		97.69607	97,527.46000	97.52746	97,696.070	7.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.05622	104.86928		6.08452	104.69883		7.06	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,426.87000		8.42687	8,268.91000	8.26891	8,426.870	7.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	150.86000		0.15086	163.35000	0.16335	150.860	7.46	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,963.62000		4.96362	4,833.07000	4.83307	4,963.620	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	652.35000		0.65235	692.25000	0.69225	652.350	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,009.19000		5.00919	4,878.10000	4.87810	5,009.190	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	640.69000		0.64069	680.05000	0.68005	640.690	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,054.89000		5.05489	4,923.26000	4.92326	5,054.890	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	629.21000		0.62921	668.03000	0.66803	629.210	7.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.08256	106.29096		6.11218	106.11784		6.80	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,909.75000		4.90975	4,787.29000	4.78729	4,909.750	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,092.77000		1.09277	1,143.43000	1.14343	1,092.770	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,950.92000		4.95092	4,827.95000	4.82795	4,950.920	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,078.07000		1.07807	1,128.22000	1.12822	1,078.070	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,868.71000		4.86871	4,746.76000	4.74676	4,868.710	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,107.64000		1.10764	1,158.81000	1.15881	1,107.640	7.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.10367	104.37229		6.13459	104.19705			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,106.65000		1.10665	931.41000	0.93141	1,106.650		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,162.64000		1.16264	987.40000	0.98740	1,162.640		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,050.64000		1.05064	875.40000	0.87540	1,050.640		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 02/05/2013	Bond Future			7.56555		86.40897	7.60226	86.05665		15.06		0.00	0	1,266.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,942.86000		3.94286	3,590.90000	3.59090	3,942.860	15.35		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	0.00000		0.00000	0.36000	0.00036	0.000	15.35		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	4,032.39000		4.03239	3,680.34000	3.68034	4,032.390	15.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	0.00000		0.00000	0.27000	0.00027	0.000	15.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	4,121.77000		4.12177	3,769.66000	3.76966	4,121.770	15.37		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	0.00000		0.00000	0.21000	0.00021	0.000	15.37		0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.61627		87.53457	7.65389	87.17779		16.20		0.00	0	10,082.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,585.46000		77.58546	77,228.68000	77.22868	77,585.460	16.79		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.67088		85.64046	7.70948	85.27904		16.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	15,128.12000		15.12812	14,792.17000	14.79217	15,128.120	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	287.81000		0.28781	313.28000	0.31328	287.810	17.52		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,553.68000		10.55368	10,258.04000	10.25804	10,553.680	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	956.77000		0.95677	1,022.55000	1.02255	956.770	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,616.94000		10.61694	10,320.53000	10.32053	10,616.940	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	941.95000		0.94195	1,006.96000	1.00696	941.950	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,680.27000		10.68027	10,383.09000	10.38309	10,680.270	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	927.32000		0.92732	991.56000	0.99156	927.320	17.52		0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.72085		86.80148	7.76046	86.43493		16.57		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,406.56000		9.40656	9,143.99000	9.14399	9,406.560	17.19		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,209.91000		2.20991	2,313.89000	2.31389	2,209.910	17.19		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	9,464.54000		9.46454	9,201.18000	9.20118	9,464.540	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,186.90000		2.18690	2,290.09000	2.29009	2,186.900	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,348.65000		9.34865	9,086.89000	9.08689	9,348.650	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,233.13000		2.23313	2,337.92000	2.33792	2,233.130	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.76862		84.86353	7.80923	84.49196			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	742.13000		0.74213	370.56000	0.37056	742.130		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	832.65000		0.83265	461.08000	0.46108	832.650		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	651.47000		0.65147	279.90000	0.27990	651.470		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			170.89001		170.89001	170.77466	170.77466			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,750.01000		9.75001	9,634.66000	9.63466	9,750.010		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	9,740.01000		9.74001	9,624.66000	9.62466	9,740.010		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	9,730.01000		9.73001	9,614.66000	9.61466	9,730.010		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future			173.13741		173.13741	173.02074	173.02074			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	147.41000		0.14741	30.74000	0.03074	147.410		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	137.41000	0.13741	20.74000	0.02074	137.410		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	127.41000	0.12741	10.74000	0.01074	127.410		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			129.93432	129.93432	129.86640	129.86640			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,244.32000	4.24432	4,176.40000	4.17640	4,244.320		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,234.32000	4.23432	4,166.40000	4.16640	4,234.320		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,224.32000	4.22432	4,156.40000	4.15640	4,224.320		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.16546	130.16546	130.09672	130.09672			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	175.46000	0.17546	106.72000	0.10672	175.460		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	165.46000	0.16546	96.72000	0.09672	165.460		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	155.46000	0.15546	86.72000	0.08672	155.460		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.71692	138.71692	138.19623	138.19623			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,626.92000	7.62692	7,106.23000	7.10623	7,626.920		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	7,616.92000	7.61692	7,096.23000	7.09623	7,616.920		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	7,606.92000	7.60692	7,086.23000	7.08623	7,606.920		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.91942	138.91942	138.39182	138.39182			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	929.42000	0.92942	401.82000	0.40182	929.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	919.42000	0.91942	391.82000	0.39182	919.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	909.42000	0.90942	381.82000	0.38182	909.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			7.30055	98.30964	7.33222	98.00402		12.39	0.00	0	800.00
R213	On 02/05/2013	Bond Future	7.84	Call	5,023.61000	5.02361	4,717.99000	4.71799	5,023.610	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	5,113.18000	5.11318	4,807.56000	4.80756	5,113.180	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	5,202.63000	5.20263	4,897.01000	4.89701	5,202.630	12.72	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.72	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.35048	99.59039	7.38301	99.28079		13.41	0.00	0	6,998.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,975.37000	88.97537	88,665.77000	88.66577	88,975.370	13.91	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	13.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.40563	97.47591	7.43907	97.16239		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	11,018.24000	11.01824	10,754.43000	10.75443	11,018.240	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	746.99000	0.74699	796.70000	0.79670	746.990	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,085.39000	11.08539	10,820.92000	10.82092	11,085.390	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	734.28000	0.73428	783.33000	0.78333	734.280	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,152.59000	11.15259	10,887.48000	10.88748	11,152.590	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	721.74000	0.72174	770.15000	0.77015	721.740	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.45692	98.79730	7.49133	98.47925		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,451.63000	9.45163	9,221.04000	9.22104	9,451.630	14.51	0.00	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	1,989.83000		1.98983	2,077.29000	2.07729	1,989.830	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,330.91000		9.33091	9,101.77000	9.10177	9,330.910	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,034.36000		2.03436	2,123.27000	2.12327	2,034.360	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,391.22000		9.39122	9,161.35000	9.16135	9,391.220	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,011.99000		2.01199	2,100.17000	2.10017	2,011.990	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.50312		96.63222	7.53845	96.30995			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,419.33000		1.41933	1,097.06000	1.09706	1,419.330		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,240.05000		1.24005	917.78000	0.91778	1,240.050		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,329.75000		1.32975	1,007.48000	1.00748	1,329.750		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		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 02/05/2013	Bond Future			7.63554		88.16511	7.67219	87.79040		15.23	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	79,385.49000		79.38549	79,010.78000	79.01078	79,385.490	15.86	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.86	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.68464		89.31369	7.72219	88.93417		16.51	0.00	0	1,036.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,865.79000		78.86579	78,486.27000	78.48627	78,865.790	17.11	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	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.73857		87.30506	7.77709	86.92050		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,666.53000		4.66653	4,470.09000	4.47009	4,666.530	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,054.56000		4.05456	4,242.68000	4.24268	4,054.560	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,717.91000		4.71791	4,520.08000	4.52008	4,717.910	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,006.99000		4.00699	4,193.72000	4.19372	4,006.990	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,615.40000		4.61540	4,420.35000	4.42035	4,615.400	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,102.58000		4.10258	4,292.09000	4.29209	4,102.580	17.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 02/05/2013	Bond Future			7.79558		112.98623	7.81232	112.76715				0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Call	709.51000		0.70951	490.43000	0.49043	709.510			0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.84821		114.45817	7.86538	114.23624				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	106.38000		0.10638	328.31000	0.32831	106.380			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	23.17000		0.02317	0.00000	0.00000	23.170			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	0.00000		0.00000	198.76000	0.19876	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	152.47000		0.15247	0.00000	0.00000	152.470			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	0.00000		0.00000	69.46000	0.06946	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.90605		111.67174	7.92365	111.44730				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	849.42000		0.84942	1,073.86000	1.07386	849.420			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	720.09000		0.72009	944.53000	0.94453	720.090			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	591.02000		0.59102	815.46000	0.81546	591.020			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46160		1.46160	1.46150	1.46150		12.77		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	758.28160		0.07583	758.18560	0.07582	758.282	12.78		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	42.28160		0.00423	43.18560	0.00432	42.282	12.78		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	671.46500		0.06715	671.59680	0.06716	671.465	12.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	55.46500		0.00555	56.59680	0.00566	55.465	12.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	591.16590		0.05912	591.35210	0.05914	591.166	12.63		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	75.16590		0.00752	76.35210	0.00764	75.166	12.63		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.47050	1.47050	1.47260	1.47260		13.70	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	426.23570	0.04262	436.16350	0.04362	426.236	14.22	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	621.23570	0.06212	610.16350	0.06102	621.236	14.22	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	390.04030	0.03900	399.35120	0.03994	390.040	14.35	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	685.04030	0.06850	673.35120	0.06734	685.040	14.35	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	357.61510	0.03576	366.55560	0.03666	357.615	14.50	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	752.61510	0.07526	740.55560	0.07406	752.615	14.50	0.00	0	0.00
Total for Derivatives :										2,617,926,314.30	90,676	2 105 522.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.60606		100.56006			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.09000	106.74362	6.08500	106.70036			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.80624		100.75304			0.00	0	500,000.00
AA05	On 22/03/2019	Spot Bond			7.08500	111.47589	7.07500	111.46312			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	101.42928		101.37174			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	101.44948		101.39112			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.31022	8.00000	47.27947			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.84000	105.81142	7.83000	105.78889			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.24000	104.14023	6.23500	104.09711		6,084,000,000.00		975,000	10,695,000.00
AB07	On 07/03/2014	Spot Bond			6.18000	103.52565	6.17500	103.47843		247,200,000,000.00		40,000,000	17,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.05604		99.99989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	7.28500	110.29712	7.27500	110.26911			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.77806		100.72675			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.05308	0.62000	133.91719			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.27000	281.85879	1.27000	281.55791			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.31270		101.25638			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.27525		101.22909			0.00	8,000,000	2,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.52702		101.47641			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.88720		100.83349			0.00	129,000,000	389,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.92720		100.87103			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.95377		100.89595			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.50000	110.22930	6.49500	110.18100			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.50484		103.44616			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.78000	104.53550	6.77500	104.48547			0.00	0	4,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.87474		101.81866			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.56187		101.50171			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.52407		100.46163			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.52970		100.47135			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.57631		100.51273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	100.82208		100.76389			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.88000	104.21671	5.87500	104.16939			264,600,000.00	45,000	723,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	101.85544		101.80604			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	101.13772		101.09192			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.43063	4.37000	127.26227			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.94000	124.27757	1.94000	124.13832			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.33359	1.87000	116.20381			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.40777	2.77000	103.28462			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.58500	120.71963	9.57500	120.65573			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.65524		100.56196			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.85097		100.77633			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.89776		100.81903			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.07993		100.99715			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	3.17000	113.19881	3.17000	113.06046			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.58590	100.00000	29.37141			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.01000	170.23110	1.01000	170.05307			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.39181	2.78000	150.21275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	1.04000	177.65042	1.04000	177.46411			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.50000	178.42600	1.50000	178.23229			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.58125	73.94897	6.57125	73.94325			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.58125	73.94897	6.57125	73.94325			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.32212	84.61000	14.25014			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	91.15000		90.78000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.85794		100.80134			0.00	2,000,000	500,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.17000		92.67000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.74927	100.00000	37.53482			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.08000		91.59000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.87000		92.33000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.21000		87.84000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.17000		87.77000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.53166		100.47997			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.36926		100.31697			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.93000		87.61000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.32000	112.31444	6.31500	112.26795			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	102.47000		101.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	92.11000		91.71000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	93.37000		93.36000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	92.84000		92.39000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.68696		100.63511			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.03000	118.08503	6.02500	118.03985			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.38173		100.32488			0.00	2,000,000	500,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	90.19000		89.84000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	89.52000		89.16000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.71000	107.51189	1.74000	107.05841			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.90500	155.74148	1.90500	155.56728			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.10000	205.27122	2.10000	205.03817			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	103.42000		103.97000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	90.20000		89.78000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.86000	100.65077	7.89500	100.35242			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond	0.00000	98.65000		98.48000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.90000		94.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.20000		95.03000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	100.00000	5.76243	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.88500	113.52965	6.87500	113.51088		3,401,190,000.00		494,000	3,251,000.00
ABS5	On 01/05/2015	Spot Bond	6.04000	104.28259	6.03500	104.24153		2,107,960,000.00		349,000	2,577,000.00
ABS6	On 01/06/2020	Spot Bond	7.42000	107.73749	7.42500	107.64495		2,700,880,000.00		364,000	2,385,000.00
ABS7	On 11/09/2026	Spot Bond	8.38000	104.65656	8.41000	104.34297		0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	6.46000	108.75772	6.45500	108.71490		0.00		0	0.00
ABS11	On 11/06/2014	Spot Bond	0.62000	127.93225	0.62000	127.80248		0.00		0	56,420,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.43869	4.00000	123.27952		0.00		0	0.00
ABS12	On 07/12/2023	Spot Bond	1.07000	286.65504	1.07000	286.35375		0.00		0	2,200,000.00
ABS13	On 31/01/2017	Spot Bond	0.14000	127.41434	-0.14000	127.29309		0.00		0	0.00
ABS14	On 31/01/2022	Spot Bond	0.93000	133.35694	0.97000	132.80193		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	99.46605		99.47572		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.90865		100.85123		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.68474	100.00000	24.50382		0.00		0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	101.49219		101.42538		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	0.00000	101.49219		101.42538			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	99.97098		99.92727			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.68000	106.12169	8.67500	106.04653			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.19000	108.66190	10.18500	108.58465			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.86863		101.79412			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.56993	100.00000	1.55560			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.91981		101.84322			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.64604		102.53977			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.85243		100.79863			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.35752	100.00000	9.27210			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.84477		100.79146			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.81745		101.74502			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.54575	11.00000	56.49727			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.98881	100.00000	5.93415			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	101.40979		101.35218			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.66740		100.60911			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.94687		100.88698			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.99392		100.93099			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.09964		101.02989			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.94676		100.88687			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.97863		100.91669			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.99265		100.92980			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.98725		101.92328			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.98725		101.92328			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.99995		101.93556			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.92128		100.86303			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.99995		101.93556			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.97456		101.91100			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.06812		82.04946			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.90337		100.84627			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.88947		100.83328			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.79269		100.73522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	0.00000	100.88947		100.83328			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.95954		100.89883			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.99121		100.92844			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.00395		100.94036			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.97848		100.91653			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.82563		100.77355			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.92128		100.86303			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.43836		100.38406			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.71000	113.06066	7.71500	112.96270			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.84485		100.79153			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.06000	103.75192	7.05500	103.69591			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.02693		100.05229			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.20104		100.14071			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.00927		100.94864			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	100.13124		100.01919			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.11262	100.00000	5.07857			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.31570	100.00000	5.28067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	75.20700		75.18694			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	135.86086		137.16384			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	135.87782		137.17930			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.94671		100.88682			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.38213		101.32881			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.38213		101.32881			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.13124		100.01919			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.26207		101.20716			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.91483		100.85699			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.90717		100.84983			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.16033		102.10094			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.22305		101.16514			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.15952		102.10021			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.96428		101.90116			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.78306		102.72148			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.03727		100.98000			0.00	4,000,000	1,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.46367		101.40157			0.00	0	10,700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.78152		100.72392			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.95056		100.89042			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	102.64756		102.52555			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.97102		100.92073			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.78223		100.73295			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.93030		100.87148			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	99.96813		99.92036			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.82823		100.77598			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.80651		100.75566			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.84867		100.79511			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.92775		100.86909			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.88308		100.82730			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.83206		100.77957			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.84611		100.79272			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.28239	10.23000	101.20005			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.86002		100.80572			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.83845		100.78555			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	101.17634		101.10165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	0.00000	102.19041		102.04773			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.79166		100.74076			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.91500	112.68076	7.90500	112.65924			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.92387		100.86546			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.21717	1.75000	106.09962			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.84483		100.79152			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.84725		100.79377			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.90315		100.84502			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.93478		100.87459			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.87151		100.81542			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.85504		100.80003			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.92845		100.86868			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.89682		100.83910			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.96638		100.90414			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.90315		100.84502			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.94110		100.88050			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.92339		100.86394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.92845		100.86868			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.90149		100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.95556		100.89509			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.97212		100.91059			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.76075		100.71221			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.77835		100.72931			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.83832		100.78542			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.85748		100.80335			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.97604		100.91426			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.96386		100.90178			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.03585		100.96910			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.90948		100.85093			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.02576		100.95966			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.02954		100.96319			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.03585		100.96910			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.78118		87.72910			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.98535		100.92186			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.98535		100.92186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	100.47585		102.27329			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	101.92023		103.00846			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.84617		100.79173			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	101.06709		101.02298			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	101.05239		101.00828			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.83730		100.78344			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.18437		100.13821			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.99377		101.93208			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.87255		100.82819			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.26769	100.00000	4.23571			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.29912		101.24538			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.45033		101.39030			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.55108		101.48685			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.32834		100.27400			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.36475		100.30430			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.41319		100.34463			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.19235		100.13982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	6.52000	100.33524	6.51000	100.30709			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.25406		100.18465			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.29908		100.21734			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.13500	108.01890	7.12500	108.00645		2,161,905,000.00		303,000	3,654,000.00
AIR02	On 30/04/2023	Spot Bond	7.82000	126.59871	7.85000	126.27885		0.00		0	400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	42.26563	100.00000	41.95585		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	6.29000	113.42072	6.28500	113.37728		572,390,000.00		91,000	8,446,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	40.31928	100.00000	40.02376		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.84980	100.00000	11.77129		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.15500	160.54155	2.15500	160.35872		0.00		0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	126.13298	3.87000	125.97146		0.00		0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.38896		100.34085		0.00		0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.26260		100.21884		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.70151		100.64702		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	7.38500	111.52666	7.37500	111.50722		0.00		0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.33495		100.28248		0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.34921		100.29447		0.00		0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.24721	100.00000	58.81296		0.00		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	100.06553		100.01637			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.63000	112.11506	6.62500	112.06690			0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.72220		100.65898			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.97630		100.92051			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.29500	101.83664	6.29000	101.78699			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.65327		100.59618			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.76000	103.40260	6.75500	103.35303			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.33500	110.57041	7.32500	110.54449			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.05155		99.99986			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.69423	105.30638	9.72948	105.17048			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.92041		100.83964			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.82605	103.06241	9.86160	102.93630			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.84026	103.01468	9.87640	102.88756			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.92026		100.83950			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.85447	103.03280	9.89120	102.90105			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.32830	106.40693	10.36048	106.19597			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.94324		100.86044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.94324		100.86044			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.94329		100.86049			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.94423	102.54349	9.97948	102.40920			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.91041	103.34023	9.94412	103.20778			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.82605	103.06241	9.86160	102.93630			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.74924	103.83937	9.78330	103.70282			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.88388	103.47052	8.91496	103.34249			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.89272		100.81441			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.87900		100.80082			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.87900		100.80082			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.82920		100.75549			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.93352	102.11601	9.96172	101.97706			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	101.08776	11.09000	100.99666			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	95.19603		95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	101.67303	10.22500	101.62545			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	84.70357		84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.63518		100.57975			0.00	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	100.80547		100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	100.91145	12.22500	100.83517			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.86544		100.78847			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	102.74455	10.10750	102.62006			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.83826		100.76373			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.86091		100.78434			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.86091		100.78434			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073		100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.82739		100.75384			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.62461		100.56918			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.69423	105.49810	12.72948	105.33784			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.80332	105.83441	13.83131	105.63466			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.66591	104.19376	12.69109	104.03949			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.15368		101.05082			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.15368		101.05082			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.15368		101.05082			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.19847		101.09157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.93957	100.00000	7.89447			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.41491	100.00000	20.26527			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.57986	100.00000	18.44368			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.46905	100.00000	11.38499			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.48587	100.00000	11.40260			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.86662	100.00000	13.76499			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.01519	100.00000	11.92713			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.05227	100.00000	54.73952			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.29638		100.25002			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.94342		100.86062			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.96636		100.88152			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.98000	175.57036	0.98000	175.38703			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.74000	166.30438	6.86000	163.40835			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.74000	166.38289	6.86000	163.50992			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.12500	109.45503	7.15500	109.10251			0.00	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	99.95707		99.89261			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.68507		100.62332			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	101.47884		101.42169			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	99.97369		99.93403			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.41872		101.37635			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.01685		100.04735			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.17495		101.11679			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.86955		100.81463			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.75512	100.00000	40.44972			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	87.27366	100.00000	86.68130			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.68500	102.55648	6.67500	102.54321			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.40989		101.35840			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.25320		100.19923			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.25887		100.20368			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.27777		100.21852			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.29665		100.23335			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.34927		100.27463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.70353	100.00000	5.66173			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.01877		100.04827			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.02446		100.05107			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.02690		100.05227			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.02772		100.05267			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.03747		100.05745			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.05044		100.06382			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.57904	100.00000	5.53815			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.57904	100.00000	5.53815			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.89862		100.84735			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.97639		100.92060			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.99759		100.94056			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.10500	106.86199	7.09500	106.83566			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.06118		101.00044			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.17405		101.10672			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.99140	100.00000	3.96246			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.99140	100.00000	3.96246			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.00500	107.47057	6.00000	107.42411			2,185,820,000.00	364,000	2,385,000.00

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	101.22785		101.17557			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	98.68317		98.63828			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	99.97194		99.92984			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.36008		99.31742			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.13773		101.09069			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.61443	100.00000	7.55737			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.35841		101.30378			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.14177		101.09456			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.20836		101.15838			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.32937		101.27437			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.83296		101.75693			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.64942		102.54143			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.94090		100.88717			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.76649		100.71384			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.92137		100.86313			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.38603		100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.90807	100.00000	10.82812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	6.58000	109.10621	6.57500	109.05609			1,414,700,000.00	215,000	2,509,000.00
CBL08	On 02/11/2016	Spot Bond	7.98500	118.45714	7.97500	118.41495			0.00	0	102,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.19347		100.05483			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.25316		99.94272			0.00	151,815,000	50,605,000.00
CBL11	On 06/05/2016	Spot Bond	7.68500	107.46898	7.67500	107.42947			1,460,150,000.00	190,000	8,096,000.00
CBL12	On 06/09/2018	Spot Bond	9.69500	108.49265	9.68500	108.45164			0.00	0	300,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.10011		100.02471			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.94500	109.85790	9.93500	109.81450			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.78704		101.73152			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.88500	109.68561	7.97500	109.29954			4,644,265,000.00	589,000	1,399,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.83715		101.75839			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.38500	105.23175	10.37500	105.18989			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.07130		100.01777			0.00	0	500,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.39607		101.31734			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	100.00000	8.67003	100.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	5.00000	100.00000	5.00000	5.00000			2,250,000,000,000.00	450,000,000	450,000,000.00
CCT01	On 23/06/2023	Spot Bond	8.57000	131.33106	8.60000	131.00442			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.37000	127.77581	8.40000	127.44227			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	7.92000	126.17884	7.95000	125.83361			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.68437		101.59889			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.23500	105.70119	10.22500	105.64051			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.81786		101.76395			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.49933		100.39247			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.57378		100.45088			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.40182		101.33333			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	101.62443		101.53074			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.91503		100.85720			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.91503		100.85720			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.91503		100.85720			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	101.48348		101.41709			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.92141		100.86317			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.85758		100.80345			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.80649		100.75564			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	101.44558		101.40223			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.57244		102.46919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	0.00000	100.66744		100.60914			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.54381		102.44174			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.85754		100.80340			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.81284		100.76159			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.69510		102.58682			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	101.41006		101.35245			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	101.34426		101.28939			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	101.64717		101.57331			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.93418		100.87511			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.88950		100.83331			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.90221		100.84520			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.75000	103.30448	9.74500	103.22658			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.33000	102.25665	7.32500	102.19864			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	101.90962		101.83344			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.17647		101.10178			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.56605		101.50127			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.56605		101.50127			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.83759		101.64038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000		22.71285	100.00000	22.54819			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		22.52850	100.00000	22.36516			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.94678		100.88689			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		58.05332	100.00000	57.63243			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		58.36270	100.00000	57.93494			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.87658		100.82121			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		101.30097		101.22623			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.46431	10.11000	103.37977			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.30097		101.22623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000	100.51915		100.46406			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	101.96120		101.84771			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	102.06369		101.93148			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	109.92435	2.76000	109.79350			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.84935	3.14000	109.71520			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.48277	8.25000	101.41591			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	102.21315		102.08481			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.30097		101.22623			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.30097		101.22623			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	109.46945	3.10000	109.33657			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	109.35859	2.40000	109.23199			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.37175		101.28441			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.06553		100.99800			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.29201		101.20985			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.41878		100.36692			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.42462		100.37203			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.09000	104.74273	7.08500	104.69842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	0.00000	100.45310		100.39922			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.44635		100.39328			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.26365		100.20704			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.26834		100.21112			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.14000	104.91046	7.13500	104.86567			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.14000	104.91046	7.13500	104.86567			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	109.49585		108.36835			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	111.90247		111.58329			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.19000	108.16320	7.18500	108.11633			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.97228		100.91075			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.08185		101.01325			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.86271		100.81456			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.86849		100.82000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.33506		100.28256			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.33506		100.28256			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.14725	100.17539	48.79036			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.40664		101.32572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	99.86106		101.41031			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.98706		100.92458			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.26203		101.20818			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.35175		101.29401			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.80842	9.35000	101.73135			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.80842	9.35000	101.73135			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.26112		101.20703			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.26495		101.21069			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	103.97859		100.69210			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.15305		102.06039			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.93186		100.87975			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.10921		102.01848			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.72839		100.67568			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.72839		100.67568			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.72839		100.67568			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.72839		100.67568			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.72839		100.67568			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.74842		100.69424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.78166	100.72502			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.78166	100.72502			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.78166	100.72502			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.78166	100.72502			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.78166	100.72502			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.78722	100.73017			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	7.71500	110.08009	7.70500	110.06148		0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.14578	101.07307			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.33122	101.27828			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.81637	100.76601			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.81637	100.76601			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.11360	100.05677			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.11884	101.04786			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.99807	101.91037			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	101.30962	101.22631			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.89049	100.83318			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.88416	100.82726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.90218		100.84517			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.33025		101.27596			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.54868		101.48239			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.54769		101.48116			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.89963		100.84278			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.23113		101.15165			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.15052		101.09360			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.80910		100.75579			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.70837		100.65582			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.85884		100.80357			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.00429		100.93959			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.00429		100.93959			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.00429		100.93959			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.00429		100.93959			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	99.92707		99.87225			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.28254		101.22528			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.90941		100.84333			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.90941		100.84333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.89831		100.83305			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.74570		100.68046			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.89831		100.83305			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.55819		100.49234			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.04492		100.97870			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.74574		100.68050			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.74574		100.68050			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.73844		100.67285			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.98882	100.00000	5.94540			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.01692		100.95139			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	107.73697		107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.82835		101.34245			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.14000	101.98923	9.17500	106.31029			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.66000	103.80358	9.69500	103.50060			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.70206		100.63972			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.05100		100.98326			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.83272		101.08665			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.23069		100.17291			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.12788		100.06391			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.14059	8.80500	100.07027			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.75467		100.69622			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.47031		100.41107			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.14242		100.08134			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.66767	100.00000	23.50914			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.66767	100.00000	23.50914			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.31496	7.01000	36.29475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	172.14415		171.20666			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond		6.12410	102.18227	6.12410	102.18226			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond		6.12410	102.20111	6.12410	102.20111			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	0.00060	100.00000	0.00060			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		7.12500	136.02953	7.24500	134.89108			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		6.74000	166.30438	6.86000	163.40835			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		6.74000	166.38289	6.86000	163.50992			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	82.76893		82.74978			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	82.62160		82.60229			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.53104		100.47023			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.53104		100.47023			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.98500		100.92265			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.91362		100.85587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.92769		100.86904			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.52548		100.46456			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.92845		100.86868			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.23069		100.17291			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.83476		100.78107			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.69000	109.60179	7.73000	109.45344			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.67500	109.23704	7.66500	109.21217		652,375,000.00		85,000	44,000.00
COJ05	On 05/06/2023	Spot Bond	8.49500	129.87537	8.52000	129.59196			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.09000	113.06785	7.08500	113.01528			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.99500	117.32337	8.02000	117.08963			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.45000	105.17871	8.48500	104.86910			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.47000	106.67070	9.50000	106.34310			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.22837		101.17317			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.25610		101.19973			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.20926		101.15442			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.06711		100.01674			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	101.38635		101.34302			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	101.01510		100.97159			0.00	12,000,000	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL014	On 13/06/2013	Spot Bond	0.00000	100.86237		100.81852			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.71553		100.67081			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.85500	101.70742	10.88000	101.25637			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.11322		100.00875			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.63500	101.54524	6.62500	101.52910			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.10116		100.05781			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.87058		100.79184			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.91501		100.83220			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.82592		100.75126			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.09000	103.12019	6.08500	103.07111			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.89000	131.37960	5.88500	131.33302			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.67000	117.20348	6.67500	117.11043		8,322,639,240.00	1,247,772	38,831,000.00	
DV23	On 27/02/2023	Spot Bond	7.13000	121.86867	7.16500	121.52293		17,268,061,440.00	2,421,888	92,910,000.00	
E170	On 01/08/2020	Spot Bond	6.28000	144.97190	6.28500	144.86160			0.00	0	18,108,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.05064		105.96773			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	101.61997		101.54735			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	101.75687		101.67803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	101.84779		101.76480			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	103.66901		103.58347			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.37757	-0.30000	130.25520			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.33500	122.91670	1.33500	122.78498			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.40500	110.95622	1.40500	110.83648			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.84500	117.59982	7.87000	117.37623			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.80500	118.47844	7.83000	118.24442			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.52000	110.83564	8.55000	110.53339			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.35383		101.30093			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	99.98494		99.93970			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	101.11618		101.07270			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.53519	100.00000	37.26306			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	61.63776	100.00000	61.17588			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	100.22910	100.00000	99.43152			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.27876	3.00000	128.12355			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.05000	109.86623	10.04500	109.78685			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	106.87599		106.80882			0.00	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	100.23545		100.17132			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.56760		100.50501			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.30500	102.01926	8.29500	101.99143			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.77877		101.54118			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	99.79803		101.40980			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.43732		101.38015			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	99.77433		101.57149			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.59485		101.53136			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	99.82173		101.24801			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	99.81434		101.29860			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	99.80845		101.33909			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	99.82085		101.25409			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.32174		101.26920			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.38479		101.32972			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.51000	106.21698	5.50500	106.18078			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.06500	113.85885	6.05500	113.84886		2,601,612,075.00	428,955	204,400,955.00	
ES23	On 25/01/2023	Spot Bond	6.67000	126.31212	6.70500	125.95947		40,200,090.00	6,027	246,216,027.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	7.30500	105.22400	7.33500	104.90695			28,835,954,235.00	3,947,427	52,000,000.00
ES33	On 15/09/2033	Spot Bond	8.13500	94.77843	8.17000	94.38863			13,467,305,395.00	1,655,477	654,289,477.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.29460		101.23934			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.34665		100.29231			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.59259		100.54640			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.78919		100.74452			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33432	100.00000	10.25940			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.05667	100.00000	9.98376			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	101.50104		101.44566			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	101.55574		101.49828			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	101.73074		101.66661			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	101.82916		101.76128			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.14000	104.93236	6.13500	104.88728			3,714,700,000.00	605,000	13,707,000.00
FRB05	On 21/12/2018	Spot Bond	7.78500	106.36851	7.77500	106.34742			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.89901		100.85156			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.89896		100.85151			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.21465		100.15619			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.57660		102.51212			0.00	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	9.58500	114.77417	9.57500	114.73123			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.24258		99.17551			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	68.46266	100.00000	67.93859			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.40961		102.09227			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.03000	132.31895	1.07000	131.76762			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.11000	285.68796	1.11000	285.38672			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.88500	156.12912	1.88500	155.95473			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.99000	205.88508	1.99000	205.65320			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.30000	117.44143	6.29500	117.39398			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.91299	100.00000	27.72907			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.91299	100.00000	27.72907			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15400	54.51377	8.15400	54.49922			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	34.35416	9.50700	34.34484			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.11865	9.74000	33.10947			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.18972	100.00000	87.56867			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.18772		104.10361			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.07109		101.98202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	101.57685	101.47628			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.97889	100.91695			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	102.01009	101.92368			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	102.01009	101.92368			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.59871	101.52112			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	101.97387	101.88904			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.11248	101.04190			0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	0.00000	101.23569	101.18194			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.36156	101.28328			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.94682	100.88694			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.05135	100.98472			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.21227	101.13402			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.34043	101.26338			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.03585	100.96910			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	101.27513	101.19277			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	101.38181	101.29248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.98155		100.91833			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	105.86922		105.78752			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	101.53081		101.43169			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.01692		100.95139			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	101.20724		101.12931			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	101.44697		101.35336			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.08885		101.01863			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	101.16445		101.08931			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	101.37304		101.28427			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	101.27136		101.18925			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	101.43444		101.34166			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	101.52456		101.42585			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	101.36928		101.28075			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.32537		101.23971			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	101.18333		101.10696			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	101.16067		101.08577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	0.00000	101.46700		101.37208			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	101.44823		101.35453			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	101.39685		101.30653			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	101.46951		101.37442			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	101.23994		101.15988			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.91391	100.09221	11.82746			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.91201		100.85330			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	101.54081		101.44103			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.10717		101.03693			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.25229		101.17267			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.83847		101.75955			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	101.19253		101.11678			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.02579		100.96080			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.03855		100.97275			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.93786		100.87855			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.96006		100.89823			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.29398		101.21038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000	100.52865		100.48177			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.92186		100.87316			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.52865		100.48177			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.90552		100.85681			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.94110		100.88050			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	104.26159	13.22500	104.32041			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.88037		100.82371			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.51033		100.46510			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.51033		100.46510			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.88163		100.82489			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.35424		101.26805			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.47346		100.41403			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.66500	97.40615	2.69500	96.99146			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	104.39540		104.30691			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.29854		100.23483			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.02957		100.96434			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.02326		100.95844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	0.00000	100.23701		100.17248			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.29971		99.23977			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.44311		100.39045			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.86396		100.80942			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.13969		100.02405			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.27000	120.18268	2.31000	119.67465			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.04361		100.97748			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.05508		100.98820			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.25000	120.36807	2.29000	119.85939			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	116.92838	0.20000	116.81383			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.27000	120.18268	2.31000	119.67465			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	121.55373	1.18000	121.42481			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	123.22640	1.25000	123.09508			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.15890		100.03516			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.59977	100.00000	19.45766			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.73154		101.63158			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.50518		101.41850			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.30276	4.73000	110.15405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000	101.53332		101.44499			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.89575		100.83915			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.03600		100.97036			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.38552		101.29727			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.22436		101.14656			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.17603		101.10135			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	101.00172		100.93830			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.39255		101.31246			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	101.00045		100.93710			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.22134		99.13934			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	103.62771		103.54731			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	102.08634		101.99660			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	99.71432		99.65930			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.96000	100.11591	9.95500	100.03715			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	99.51083		99.44790			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.77000	100.90796	6.76500	100.85398			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	98.77317		98.68299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.06395		100.01600			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.07524		100.01880			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.08908		100.02222			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.09774		100.02436			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	136.90532	3.32000	136.73673			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	101.47741		101.43375			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.24420		102.19670			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.24662		101.16267			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.80848		102.68201			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.16569		102.04456			0.00	0	490,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.39482		103.25937			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.44250		100.39124			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.62000	273.69688	1.62000	273.39687			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.12000	285.44680	1.12000	285.14559			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.84000	268.71317	1.84000	268.41380			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.40000	128.55743	1.44000	128.01944			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.13021		100.01856			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.00000	128.57403	1.04000	128.03847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000	100.33667		100.27760			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.53420		100.47748			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.08115		100.02026			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	99.99987		99.94584			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.83305		100.77804			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.20000	102.76901	2.20000	102.65140			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	101.05473		101.00958			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75178	100.00000	0.93184			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.24520	104.97509	13.14492			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.88376		100.84215			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.83412		100.79243			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	99.94484		101.47812			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.51727	101.07593	17.38905			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.11895	100.44759	9.05256			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.85951		100.81137			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.84750	100.76967	15.73182			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.25448		100.20948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	0.00000	99.96179		99.90454			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.74329		100.65783			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.16967		100.12747			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.82000	112.83764	1.82000	112.71219			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	101.81296		101.73963			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.81564		100.77103			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.44581		100.40384			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.38000	111.27416	1.41000	110.80634			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.01424		98.01095			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.45500	105.34113	5.45000	105.30142			676,420,000.00	124,000	62,000.00
FRX15	On 14/03/2015	Spot Bond	5.64000	106.65600	5.63500	106.61670			3,694,200,000.00	655,000	2,699,000.00
FRX16	On 15/09/2016	Spot Bond	6.20000	106.50111	6.19500	106.46359			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.45500	108.85029	6.45500	108.79393			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.56500	116.99718	6.55500	116.98106			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.18000	113.62312	7.19500	113.47516			4,128,500,000.00	575,000	292,000.00
FRX23	On 28/02/2023	Spot Bond	8.05000	99.38379	8.08500	99.08864			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.03000	124.60348	8.06000	124.26888			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.67000	109.37687	8.72000	108.82695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.06000	89.46213	9.09500	89.06983			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	101.79953		101.71242			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.60168		100.54546			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.49250		100.43618			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.68500	106.64700	7.67500	106.61580			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
GPT22	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.96976		100.92633			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.08770	100.00000	82.72326			0.00	287,000,000	400,000,000.00
GRA302	On 17/05/2013	Spot Bond	0.00000	99.84244		99.79946			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.36414		99.32079			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	98.82945		98.78609			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	99.97139		99.92848			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.03355		98.99028			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	98.96143		98.91816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD189	On 01/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			700,000,000,000.00	7,000,000	7,000,000.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99986	100.00000	99.99966			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.42203		100.37387			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.54852		100.48567			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.18507		100.13454			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.18947		100.13773			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.19797		100.14390			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.66541	100.00000	2.64775			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.20850		100.15155			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.22310		100.16216			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	101.08489		101.03032			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.62112		100.57158			0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.38055		100.32663			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.94803		100.89389			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.76532		100.71456			0.00	0	500,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.02088		100.96681			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.82378		100.76552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.32056		100.26751			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.98459		100.93051			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	100.00000	1.56250	100.00000	100.00000		90,000,000,000,000.00	900,000,000	450,000,000.00	
HILC04	On 24/07/2013	Spot Bond	0.00000	100.27667		100.23299			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000		19,800,000,000,000.00	198,000,000	198,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	105.72539		105.72973			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.72539		105.72973			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	91.69898	100.00000	91.07658			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.30783		100.25388			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.31694		100.26137			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.69399	102.32945	6.73333	102.17701			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	106.01349		106.01993			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.31932		100.26334			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.33300		100.27458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	7.04791	117.06290	7.08721	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.38603		106.39520			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.33998		100.28035			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.35362		100.29155			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.49969	114.94363	7.53896	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.70538		107.72437			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.36751		100.30300			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.37881		100.31227			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.44884		108.47991			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	110.34391		110.39346			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.36305		100.30611			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.43449		100.37284			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.45139		100.38730			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.53000	120.87806	6.53500	120.78200		4,166,140,000.00	638,000	30,320,000.00	
HWAY23	On 07/12/2023	Spot Bond	0.89000	291.05622	0.89000	290.75458		0.00	0	78,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.87000	291.55025	0.87000	291.24856		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	8.15000	113.42712	8.18500	112.97252		1,621,850,000.00	199,000	17,101,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.13500	113.78354	8.17000	113.32054		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	0.77000	118.62369	0.80000	118.12806			265,804,000,000.00	345,200,000	1,009,038,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	115.43562	1.72000	115.30805			641,180,003,840.00	372,779,072	467,000,000.00
I2050	On 31/12/2050	Spot Bond	1.91000	120.95728	1.94000	119.91245			5,539,000,000.00	2,900,000	328,972,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.95000		93.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.19000	108.69991	6.18500	108.65497			0.00	0	25,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.57075		102.51846			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.28574		101.23127			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.70774		100.65387			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.95241		100.90208			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	101.55773		101.51159			0.00	0	5,500,000.00
IBL20	On 15/03/2014	Spot Bond	6.58500	103.00126	6.58000	102.95109			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.69000	108.55641	6.68500	108.51162			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.03500	113.37926	7.02500	113.35898			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.51500	102.12190	6.51000	102.07294			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.23994		100.18882			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.30846		101.25804			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	107.87829	3.17000	107.74627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	6.51000	106.87684	6.50500	106.83520			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.04718		99.99994			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.05034		99.99986			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	126.68664	0.02000	126.56441			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.00000	132.62939	1.04000	132.07694		1,400,000,000.00	1,400,000	700,000.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	100.58877		100.53741			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.61633		100.56251			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.00500	108.00630	6.99500	107.98816			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.10228		101.05126			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.20625		102.15355			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.85330		101.30875			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.21500	106.55372	7.20500	106.53816			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.57000	100.55063	7.57500	100.46310		1,029,520,000.00	136,000	36,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	101.07323		101.02379			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.96500	102.18779	6.95500	102.17189			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	108.11141	100.00000	107.23720			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00175	100.00000	0.00174			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.22965	5.00000	100.18908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.22965	5.00000	100.18908			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.30446	5.00000	101.26300			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.22965	5.00000	100.18908			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.57203	4.00000	100.53957			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.79642		101.72567			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.71718		101.64817			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.80200		100.73072			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.19000	112.14386	8.18500	112.08370			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.68600		100.62607			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.68600		100.62607			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.60300		101.54122			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.29342	100.00000	8.23329			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.37853		100.29093			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91070			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	102.42742		102.33614			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.19000	102.44108	8.18500	102.38263			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	101.05726		101.01068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	101.23610		101.18938			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.84700		100.80126			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.78000	99.78730	7.77500	104.21142		373,440,000,000.00	48,000,000	12,000,000.00	
IN09	On 01/02/2016	Spot Bond	0.00000	98.88719		98.81721			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.88452			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	99.79808	5.27500	99.78369			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.69743	5.27500	99.68306			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.59507	5.30000	99.58067			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.47998		53,000,000,000.00	10,000,000	5,000,000.00	
IND324	On 11/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.37949			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.29352	5.30000	99.27921			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.07655	5.40000	99.06203		43,200,000,000.00	8,000,000	4,000,000.00	
IND328	On 04/05/2013	Spot Bond	5.40000	98.97500	5.40000	98.96051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.77251	5.40000	98.75808		64,800,000,000.00		12,000,000	6,000,000.00
IND331	On 07/05/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.57086	100.00000	98.64865		3,866,400,000,000.00		716,000,000	419,000,000.00
IND333	On 09/05/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.05807		100.01459			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	101.55112		101.49032			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.78248		100.71397			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.69423	104.55828	9.72948	104.42334			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.69423	102.90837	9.72948	102.77557			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.95491		100.89169			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.47767		101.39887			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.93448		100.87266			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.57841	6.50000	100.52569			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.00429		100.93959			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.68009		100.62835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On 07/06/2013	Spot Bond	100.25042	94.43733	100.25042	93.72743				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.98609		100.94107				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.98609		100.94107				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.80759	100.00000	24.62170				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.87686	100.00000	15.75789				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.82790		100.78320				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.71040		100.66663				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.50575		100.46092				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.50575		100.46092				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	101.14810		101.10187				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	101.14810		101.10187				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	99.89320		101.10384				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.95420				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.97720		99.97720				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.96058		100.91757				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.97333		100.92889				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	101.01852		100.97290				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING201	On 07/06/2013	Spot Bond	0.00000	100.87291		100.82890			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.88835		100.84356			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.89480		100.84968			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.93375		100.88043			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.71040		100.66663			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.70685		100.66267			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.69580		100.65204			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.37199		100.32601			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.35014		100.30637			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.31401		100.26431			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.03463		100.06611			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.03463		100.06611			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.37859		100.32222			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.13824	100.00000	66.65148			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.82920		100.75549			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.10351		100.09016			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond	0.00000	101.31302		101.25075			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.37784		100.32433			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.38632		100.33159			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.39200		100.33646			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.20000	105.94618	7.19500	105.90224			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.23000	103.33652	6.22500	103.28927		389,306,470,000.00		62,489,000	15,646,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.31184		101.25524			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.28500	110.26153	7.27500	110.23643		3,715,350,000.00		510,000	12,759,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.56623		100.51199			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.57635		101.50759			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.97355		100.90910			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.37000	110.04480	7.36500	109.98930			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.00413		100.94054			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.31889		101.25453			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.09000	121.86307	2.13000	121.34901		41,800,000,000.00		20,000,000	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.06500	135.05474	3.06500	134.89102			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	101.04096		100.99423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000	100.71282		100.65042			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.52414		100.46170			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.50633		100.38707			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.15226		101.08994			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.83306		100.77108			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.29087		100.24483			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.77000	96.36202	2.80000	95.95137			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.77000	98.49910	2.80000	98.19861			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.24166		101.17564			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	101.17372		101.12707			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.84700		100.80126			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.28500	113.41360	10.27500	113.36241			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.06109		100.06909			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.06500	135.05474	3.06500	134.89102			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.27500	99.87010	5.27500	99.85569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On 13/05/2013	Spot Bond	5.27500	99.76930	5.27500	99.75492			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.66870	5.27500	99.65435			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.56627	5.30000	99.55188			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.46561	5.30000	99.45125		106,000,000,000.00	20,000,000	10,000,000.00	
IVA324	On 13/06/2013	Spot Bond	5.30000	99.36515	5.30000	99.35082			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.26490	5.30000	99.25059			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.14922	5.40000	99.13468		43,200,000,000.00	8,000,000	4,000,000.00	
IVA327	On 04/07/2013	Spot Bond	5.40000	99.04752	5.40000	99.03300			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.74366	5.40000	98.72923			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.64278	5.40000	98.62839			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.59571		100.53860			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.86925		99.81293			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.12741		100.01695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.12849		100.01763			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.11984		100.01257			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.55413		100.50276			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.92686		100.87395			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.11117		100.06349			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.10650		100.06082			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.05804		100.01456			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	99.95584		101.18134			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.16157		100.11745			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	97.85522	100.00000	102.55918			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.72909	100.00000	62.25903			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.08643	100.00000	51.70467			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	61.57629	100.00000	61.12498			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.02997		100.05385			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.36706	100.00000	10.28937			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.88200	100.00000	26.68498			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.39187		100.33633			0.00	47,000,000	47,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.34110	100.00000	10.26361			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.41335		100.35471			0.00	0	25,000,000.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	70.23339	100.00000	70.23336			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	70.00671	100.00000	70.00669			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	32.23987	100.00000	31.93884		10,000,000,000,000.00		100,000,000	100,000,000.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.38866		101.32472			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.08745		100.02172			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.12000	157.29444	7.15000	156.83280			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.41041		100.35873			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.36994		101.31944			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.38500	102.74860	7.37500	102.72327		5,819,380,000.00		788,000	3,500,000.00
LGL03	On 03/04/2018	Spot Bond	7.43500	101.50913	7.42500	101.48921			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.49756		101.41462			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.44000	104.79020	10.43500	104.71358			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.64376		101.55257			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.05802		100.01454			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.39228		100.34574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.02637		98.98211			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	99.90116		99.85880			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.49065		99.44820			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	98.85534		98.81241			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	99.97197		99.92993			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.36184		99.31930			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.39761		100.34125			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	101.12660		101.07978			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.53571		101.48866			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.48117		100.43016			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.34345		100.29238			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.96458		100.91455			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.79762		100.74483			0.00	0	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.93395		100.88761			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.60081		100.55522			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.65687		100.60694			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.13581		100.02177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.68554	100.00000	55.27740			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	66.30902	100.00000	65.81214			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	57.90026	100.00000	57.47589			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.71772	100.00000	37.44426			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.81606	100.00000	30.58515			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.58057	100.00000	9.51111			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.39007	100.00000	23.22049			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.13500	109.56274	7.12500	109.55030		984,630,000.00	138,000	70,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.06528		101.00666			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.90385		100.85431			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.98456		100.93048			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.52726		100.47599			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.53128		100.47963			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.55139		100.49776			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.19742		102.14075			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.30895		102.24935			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.71492	8.59000	100.64551			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	103.09825	9.34000	103.02030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.31872	10.01000	103.23513			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.94000	108.60819	5.93500	108.56368			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.79365		100.74362			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.82558		100.77350			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.92000	112.87397	7.92500	112.77525			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.34000	105.85164	6.33500	105.80895			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.23702		101.18181			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.44500	108.40994	7.43500	108.38027			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	101.18217		101.12945			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.14500	108.31065	7.13500	108.28384		2,136,355,000.00		299,000	5,652,000.00
MTN02	On 13/07/2014	Spot Bond	6.00000	107.89883	5.99500	107.85188		4,518,000,000.00		753,000	882,000.00
MTN03	On 13/07/2015	Spot Bond	6.39000	108.88014	6.38500	108.83389			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.09000	113.99213	7.08000	113.96448		1,687,420,000.00		238,000	2,321,000.00
MTN05	On 28/10/2013	Spot Bond	5.89500	101.04412	5.89000	100.99892			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.30938		99.26709			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.09733		99.05501			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	98.85755		98.81524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond		100.00000	5.76070	100.00000	7.10255	0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond		100.00000	0.18959	100.00000	0.18817	0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond		100.00000	6.02972	100.00000	7.43643	0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond		100.00000	6.10309	100.00000	7.52749	0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond		100.89771	5.60450	100.89771	6.92256	0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	5.68082	100.61875	7.01311	0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	99.87895		101.23560	0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	99.87785		101.24624	0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	99.87654		101.25902	0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	99.87327		101.29099	0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	99.87118		101.31239	0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	99.86877		101.33582	0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	99.86658		101.35712	0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	99.86537		101.36765	0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	99.85257		101.49573	0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	99.83747		101.64496	0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.18959	100.00000	0.18817	0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.18959	100.00000	0.18817	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	7.30000	110.34146	7.33500	110.02879			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.70140		100.65489			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.59462		100.49143			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.42314		101.37427			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.80122		101.74976			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.67321		101.62472			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.19360		101.14093			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.39000	110.45033	6.38500	110.40516		5,604,030,000.00	877,000	6,645,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.47889		101.42021			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.38500	121.76711	7.37500	121.75131		3,256,785,000.00	441,000	3,224,000.00	
NBK4	On 28/10/2024	Spot Bond	9.29500	36.04871	9.32500	35.90900			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.44000	106.30266	6.43500	106.25688			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.32152		100.26513			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.33971		100.28007			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.37500	102.67272	6.37000	102.62454			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.18613		101.13990			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.64000	108.13111	6.63500	108.08707		4,999,920,000.00	753,000	3,982,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.73834		100.68624			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	101.36046		101.30206			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.79633		100.73558			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.55174		100.49314			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.41350		100.35486			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.25425		101.19735			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	82.61137		82.59289			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.13298		101.07941			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	100.20435		100.14873			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.22359		100.16271			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.13016		100.01850			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.42894		100.36810			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	78.59909		78.57998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	0.00000	101.13644		101.08580			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.45332		101.40624			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.14661		101.09766			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.56350		100.51201			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.83435		101.47291			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.86704		100.81229			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.81598		100.76452			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.51503		100.45831			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.78468		100.73523			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.55985		100.51020			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.52648		100.47689			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.14000	108.69152	7.13500	108.64062			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.93000	102.63556	5.92500	102.58857			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.03000	104.22273	6.02500	104.17521		2,852,190,000.00	473,000	3,040,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.43333		100.38748			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.53500	125.51668	10.52500	125.45606			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.05227		111.97570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	101.48445		101.41390			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.13000	161.91684	1.13000	161.74583			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.97000	115.93703	6.97500	115.84090			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.42159		99.37592			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.88304		100.83556			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.45325		99.41008			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.60000	117.49087	7.60500	117.38673			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.27039		101.21859			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.73660		101.69068			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	101.12887		101.08295			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.20267		101.15369			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.80000	120.45096	7.80500	120.33663			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	101.29044		101.23780			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	101.20069		101.15179			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.24057		101.19001			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.00000	117.37326	8.00500	117.26572			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.37020		101.31425			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	101.29644		101.24356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.31037		101.25691			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	101.31040		101.25694			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	101.38799		101.33080			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	101.48987		101.42894			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	101.61945		101.55311			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.66890		101.60048			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.54740		101.48406			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	131.99046	3.24500	131.82870			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.64000	105.47692	5.63500	105.43406		203,040,000,000.00		36,000,000	33,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.87500	129.79554	6.86500	129.77576		27,500,000,000.00		4,000,000	17,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.07500	135.51265	7.10000	135.22714		1,117,850,000.00		158,000	4,781,000.00
NRA023	On 31/05/2023	Spot Bond	1.02500	178.53675	1.02500	178.34976			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.80000	144.98690	7.83000	144.55332			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.32968		100.27509			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.32095		100.26782			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.18444		102.12884			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.02209		100.04994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	0.00000	100.15676		100.10982			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.62293		100.57054			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.83435		100.77926			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.43847	100.00000	19.29600			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.48372	100.00000	19.34091			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.51086	100.00000	19.36786			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.16236	100.00000	20.01458			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.88624	100.00000	20.73316			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.41049	100.00000	25.22426			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.95000	106.95983	5.99000	106.81353		4,510,100,000.00	758,000	9,085,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.57815	100.00000	5.53771			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.88000		97.59000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.87069	100.00000	29.65175			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.05678	100.00000	9.98387			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.94277		100.88993			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.20514		100.15377			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.04012		100.99423			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	81.82341	100.00000	81.30663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP08	On 23/05/2013	Spot Bond	0.00000	101.06905		101.02571			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.68650		100.63427			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.58653		101.53936			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.85231		100.80274			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.80660		100.76068			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.84903		100.80064			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.16974		101.12407			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.93389		100.88056			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.88741		100.83579			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.91971		100.86721			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.91835		100.86594			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.98759		100.93113			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.92951		100.87542			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.04682		100.98691			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.04691		100.98699			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.97860		100.92162			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.15969		101.09319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.66835		100.61728			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.68968		100.63698			0.00	2,000,000	1,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.69928		100.64584			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.72059		100.66551			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.81202		100.74989			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.83324		100.76947			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	101.41335		101.36129			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.11776	100.00000	16.54077			0.00	0	315,000,000.00
R009	On 15/09/2014	Spot Bond	5.19000	112.65771	5.18500	112.61768			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.40000	93.01620	5.39500	92.98199			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.54000	44.37247	6.57000	44.18648			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	5.19000	120.11727	5.18500	120.07938		118,771,956,045,690.00	884,769,951	5,365,401,209.00	
R158	On 15/09/2015	Spot Bond	5.19000	112.65771	5.18500	112.61768			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.09000	88.82027	5.08500	88.79413			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.19000	127.20424	5.18500	112.61768			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.02000	84.66014	5.01500	84.63983			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.73000	103.82940	4.72500	103.79077			0.00	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 21/12/2026	Spot Bond	6.72000	137.30185	6.75000	136.90366		145,142,444,442,240.00	598,578,042	4,338,189,735.00	
R187P	On 21/12/2026	Spot Bond	6.46000	42.04850	6.49000	41.86029		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	6.38000	39.90822	6.41000	39.71823		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	0.62000	297.81175	0.62000	297.50970		281,118,381,900.00	453,416,745	348,151,320.00	
R201	On 21/12/2014	Spot Bond	5.03000	108.99921	5.02500	108.96266		232,963,886,640.00	46,314,888	857,997,847.00	
R202	On 07/12/2033	Spot Bond	1.50000	225.08461	1.50000	224.84008		1,445,275,950,000.00	963,517,300	1,181,145,630.00	
R2023	On 28/02/2023	Spot Bond	6.25000	112.28131	6.28500	111.95396		14,072,527,775,000.00	251,604,444	3,831,567,444.00	
R203	On 15/09/2017	Spot Bond	5.58500	111.33937	5.57500	111.33003		10,447,921,482,330.00	870,711,098	5,408,046,098.00	
R204	On 21/12/2018	Spot Bond	5.78500	113.48771	5.77500	113.48490		34,012,405,263,655.00	879,413,183	5,507,546,094.00	
R2048	On 28/02/2048	Spot Bond	7.79500	112.97035	7.81000	112.70357		19,273,048,777,310.00	472,488,618	3,166,219,618.00	
R205	On 31/03/2014	Spot Bond	100.00000	58.88362	100.00000	58.45203		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09500	103.90680	5.09000	103.86695		537,522,500,000.00	105,500,000	1,622,295,000.00	
R207	On 15/01/2020	Spot Bond	5.92000	109.47337	5.92500	109.39193		23,651,773,647,200.00	995,232,035	4,798,509,386.00	
R208	On 31/03/2021	Spot Bond	5.99500	105.35305	6.02000	105.14207		28,406,015,469,590.00	738,284,482	8,567,294,612.00	
R209	On 31/03/2036	Spot Bond	7.56500	86.39673	7.60000	86.00813		44,369,910,662,450.00	865,156,730	8,773,374,928.00	
R210	On 31/03/2028	Spot Bond	1.16500	170.85356	1.16500	170.67273		317,386,204,150.00	272,434,510	533,075,292.00	
R211	On 31/01/2017	Spot Bond	0.68000	129.90664	-0.68000	129.78883		(35,608,680,080.00)	52,365,706	206,568,928.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.43000	138.68742	0.47000	138.11366		2,657,089,671,150.00	179,278,305	2,751,115,030.00	
R213	On 28/02/2031	Spot Bond	7.30000	98.29580	7.33000	97.94873		32,624,908,339,800.00	469,165,526	5,227,433,526.00	
R214	On 28/02/2041	Spot Bond	7.63500	88.15270	7.67000	87.74091		12,801,858,921,105.00	676,733,323	7,283,069,323.00	
R224C	On 15/09/2013	Spot Bond	4.79000	98.29722	4.78500	98.26098		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.89000	95.93636	4.88500	95.90264		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.00000	93.51022	4.99500	93.47881		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.25000	90.81709	5.24500	90.78698		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.09000	88.82027	5.08500	88.79413		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.01000	86.80932	5.00500	86.78644		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.02000	84.66014	5.01500	84.63983		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	4.97500	99.37692	4.97000	99.33722		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.06500	96.91550	5.06000	96.87855		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.08500	94.50097	5.08000	94.46709		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.03500	92.23098	5.03000	92.20054		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	5.16000	89.73320	5.15500	89.70486		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	5.03000	87.76805	5.02500	87.74339		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	5.01000	85.66707	5.00500	85.64524		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	5.07000	83.39637	5.06500	83.37674		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	5.56000	79.74826	5.55000	79.74430			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.61000	77.41681	5.60000	77.41641			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.79000	74.63193	5.78000	74.63406			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.77000	72.61149	5.76000	72.61722			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.75000	70.65950	5.74000	70.66862			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.74000	68.72907	5.73000	68.74134			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.88000	66.16695	5.88500	66.11244			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.86000	64.37251	5.86500	64.31802			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.91500	62.26915	5.94000	62.11643			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.88500	60.63266	5.91000	60.47674			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.85500	59.05641	5.88000	58.89752			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.82500	57.53794	5.85000	57.37628			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.78500	56.13008	5.81000	55.96573			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.74500	54.77800	5.77000	54.61113			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.66000	48.24173	6.69000	48.06008			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.62000	46.89767	6.65000	46.71442			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.58000	45.60875	6.61000	45.42405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	6.54000	44.37247	6.57000	44.18648			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.50000	43.18647	6.53000	42.99931			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.46000	42.04850	6.49000	41.86029			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.42000	40.95643	6.45000	40.76728			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.38000	39.90822	6.41000	39.71823			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.32635		101.24549			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.41353		100.35489			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.50799		100.43578			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.49436		101.43015			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.57429		100.50290			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.31904	100.00000	2.30205			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	101.10322		101.04962			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	101.09274		101.03843			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	101.09487		101.04168			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.04322		100.99080			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.70131		100.64793			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.03612		100.98124			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.80257		100.74962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC04	On 06/09/2013	Spot Bond		100.00000	97.39523	100.00000	96.89147			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond		0.00000	100.87288		100.82923			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.70651		100.65910			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.33072		100.27596			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.34630		101.29299			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.51424		100.46663			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.26115		100.20760			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	99.99984		99.94662			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond		0.00000	101.17528		101.13175			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.39538		100.35145			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	101.13295		101.07938			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	103.05434		102.97403			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.97385		100.88716			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.18211		100.09097			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.16256		100.08121			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.16256		100.08121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On 16/07/2013	Spot Bond	0.00000	100.40566		100.34523			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	101.40956		101.34941			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.11497		101.05471			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.52764		100.46724			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.10866		101.02580			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.24346		101.15035			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	101.01002		100.95540			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.47767		101.39887			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.28340		100.22294			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.62111	12.35000	105.51627		790,400,000,000.00	64,000,000	64,000,000.00	
RP019	On 08/09/2014	Spot Bond	0.00000	101.28392		101.21911			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.18145	100.00000	9.84865			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	10.41368	100.00000	9.84865		6,400,000,000,000.00	64,000,000	64,000,000.00	
RP020	On 12/02/2020	Spot Bond	100.00000	10.41368	100.00000	9.84865			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	101.42876		101.36486			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	61.02269	100.00000	60.56541			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.55149		101.48479			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.49997	5.25000	101.45639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.08703	100.00000	1.07906			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.90273	100.00000	5.85947			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.71586	100.00000	8.65267			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	99.58144		107.00276			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.24333	100.00000	0.00371			0.00	100,000,000	0.00
RW21	On 21/04/2021	Spot Bond	7.35500	115.94705	7.38000	115.71536		1,375,385,000.00		187,000	4,595,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.79455		99.78278			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.49000	118.39828	6.48500	118.35258			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.39956		101.33974			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.63500	111.82120	7.62500	111.79202			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.25398		100.19554			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.03292		100.97383			0.00	1,500,000	1,500,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.11837		100.05915			0.00	1,500,000	1,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.24550		100.18421			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.24089		100.18081			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.49000	110.26607	6.48500	110.21758		1,752,300,000.00		270,000	14,437,000.00
SBK9	On 10/04/2018	Spot Bond	7.38500	104.71811	7.37500	104.69768		1,292,375,000.00		175,000	6,489,000.00
SBK11	On 09/04/2014	Spot Bond	0.92000	130.31280	0.92000	130.17747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	0.90120	162.70663	-0.90120	162.56199			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.65000	116.61400	6.64500	116.56363			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.51000	116.94405	6.50500	116.89484			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.44000	117.10953	6.43500	117.06091			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.98500	105.83534	6.97500	105.81428			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.58500	116.76708	6.58000	116.71725			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.55000	116.84962	6.54500	116.80008			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.92683		100.87392			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.78475		100.74710			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.96054		100.89244			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.62951		100.57283			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.69222		100.62981			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	81.35186	100.00000	67.24570			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.63500	109.55965	6.62500	109.54084			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	99.98394		99.93587			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.78287		100.73172			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.82066		100.76647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000	1.55828	100.00000	1.54790			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.79526		100.73906			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.64500	118.87268	7.67000	118.63556			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.37000	112.92852	8.40000	117.60688			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.82647		101.54012			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.76637		101.71814			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.24680		101.19361			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	101.28501		101.23016			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.27500	111.68199	7.26500	111.66647		69,825,450,000.00	9,598,000	808,000.00	
SBS3	On 25/05/2026	Spot Bond	7.42000	110.11313	7.45000	109.78810			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.69500	105.35067	7.72000	109.41346		2,508,570,000.00	326,000	165,000.00	
SBS9	On 07/07/2016	Spot Bond	6.37000	118.03047	6.36500	117.98460		20,708,870,000.00	3,251,000	529,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.65499	0.70000	122.52979			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.15000	284.72479	1.15000	284.42366			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.02000	126.68664	0.02000	126.56441			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	113.30000		113.10000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.99140	100.00000	3.96246				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	124.13340	0.59000	124.00778				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.57841	6.50000	100.52569				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.02963		100.96885				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.68022		100.62848				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.73305		100.67721				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.04392		101.98453				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.68500	106.78231	7.67500	106.75181			2,197,910,000.00	286,000	145,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	101.88454		101.82536			0.00	0	25,058,500.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.48183		100.42673			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.82000	103.10946	5.81500	103.06239			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.49000	111.28242	6.48500	111.23895			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.03000	103.77848	6.02500	103.72828			0.00	0	2,000.00
SNT01	On 15/09/2017	Spot Bond	7.03500	105.64506	7.02500	105.62361			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.46306		101.41286			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.31812		101.26515			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.50024		101.44916			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.32828		101.27490			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.88500	111.04241	6.87500	111.00974			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.69188		100.63959			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.35035		100.29822			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.36504		100.31071			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.74500	102.10086	7.77000	101.90352		5,739,045,000.00		741,000	40,376,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.28122		101.22307			0.00	4,000,000	1,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.82056		100.76104			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.21178		100.15413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	7.60300	95.65624	7.62800	95.45587			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.66500	95.30510	7.69000	95.10513		29,127,000,000.00	3,800,000	1,900,000.00	
SSN006	On 21/12/2014	Spot Bond	6.27500	107.02722	6.27000	106.98060			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.18000	102.57479	7.18500	102.48855			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.94704		100.88963			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.76500	106.67762	6.75500	106.65832			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.09000	117.94161	6.08500	117.89592			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.52000	109.66028	1.55000	109.19860			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.73500	108.82017	6.72500	108.80870			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN973	On 03/05/2013	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
SYN974	On 13/05/2013	Spot Bond	0.00000	99.90013		99.85733			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	99.88572		99.84287			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	99.85706		99.81418			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	99.85712		99.81426			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	99.79997		99.75711			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	99.77147		99.72862			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	99.77146		99.72861			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	99.69995		99.65709			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	99.67104		99.62813			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.54059		99.49752			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.36667		99.32349			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	98.75834		98.71452			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	98.97749		98.93428			0.00	8,000,000	4,000,000.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.74393		98.73310			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	99.60336		99.60272			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	98.83377		98.79058			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	98.78886		98.74561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN994	On 05/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.75000	116.15772	5.74500	116.11592			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.28000	114.76551	7.31000	114.43388			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	47.69444	100.00000	47.37499			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.65269	100.00000	37.37673			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.82783	100.00000	16.70174			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.30500	102.47506	6.30000	102.42749			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.45001		99.40770			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	99.89393		99.84404			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	98.81524		98.77293			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	100.00000	8.77916	100.00000	8.69719		40,000,000,000,000.00	400,000,000	200,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.11422		100.00934			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.44000	108.83381	6.43500	108.79164			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.96898		100.92133			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	101.22408		101.17726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On 14/11/2013	Spot Bond	0.00000	99.87913		101.23343			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.31524		100.26256			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.32484		100.27056			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.31791	7.83000	102.25281			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.30994		100.25816			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.32196		100.26816			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.06296		102.00391			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.30994		100.25816			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.32196		100.26816			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.03628	7.16000	101.97333			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.34547		100.28773			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.34356		100.28613			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.38950		100.32437			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.38329		100.31920			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.56968		100.47428			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.54848		100.45665			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.32838		100.27404			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.03266	101.06155	5.98802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.30802		100.25655			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.54469		104.49147			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.35122		100.29252			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.37038		100.30846			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.57156		100.47584			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.31428		100.26229			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.32109		100.26796			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.32595		100.27201			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.32109		100.26796			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.32595		100.27201			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.32838		100.27404			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.31817		100.26553			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.32595		100.27201			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.35268		100.29426			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.35268		100.29426			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.35268		100.29426			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.39149		100.32658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.40118		100.33465			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.38906		100.32456			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.58213		100.48526			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.59415		100.49526			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.58934		100.49126			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.76193		100.71372			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.14000	108.87341	7.13500	108.82045		2,056,320,000.00		288,000	1,246,000.00
TL20	On 22/02/2020	Spot Bond	6.09500	100.63381	6.17500	100.15183		0.00		0	0.00
TN17	On 14/11/2017	Spot Bond	6.52500	110.32324	6.51500	114.92169		5,350,500,000.00		820,000	992,216,000.00
TN20	On 17/09/2020	Spot Bond	6.97500	121.44354	7.01000	121.15215		6,023,205,450.00		863,542	315,135,000.00
TN23	On 06/11/2023	Spot Bond	7.26500	125.65739	7.30000	125.28731		203,446,299,300.00		28,003,620	113,203,620.00
TN25	On 19/08/2025	Spot Bond	7.72000	115.94089	7.75000	115.61090		0.00		0	217,700,000.00
TN27	On 14/11/2027	Spot Bond	7.76000	109.63512	7.79000	113.72984		15,310,480,000.00		1,973,000	12,994,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	99.84974		101.34041			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.84597		101.37186			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.84140		101.41189			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.84086		101.41604			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.81797		101.61374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.77082		102.02383			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.52000		100.47025			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.54104		100.48924			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.55364		100.50062			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.07776			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98366			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.95182		99.94904			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	99.65767		100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	98.65497		98.61204			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	95.92575		95.88147			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	97.62539		97.58195			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	94.91535		94.87126			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	101.25876		101.21535			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	101.18642		101.14301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	0.00000	101.15748		101.11407			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.99870		100.95528			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.45226		100.40849			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.39390		100.35014			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.36473		100.32096			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.30637		100.26260			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.29178		100.24801			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.26260		100.21884			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.20501		100.16108			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.24895		100.20501			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	88.18700	100.00000	87.56887			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	101.41107		101.35945			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.30205		100.25171			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	101.19316		101.14950			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.26359		100.21966			0.00	2,000,000	2,000,000.00
UG21	On 02/03/2021	Spot Bond	7.39500	121.23740	7.42000	121.00134			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.06391		101.01358			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.34444		100.28399			0.00	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	100.62522		100.55872			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.92500	109.63509	7.91500	109.60370			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	68.11426	100.00000	67.60385			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	68.38807	100.00000	67.87560			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	68.47934	100.00000	67.96619			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.58355		100.53841			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.61563		100.56889			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.96663		99.91644			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.96521		99.91308			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.96521		99.91300			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.69073		100.63817			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.71194		100.65774			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.95140		100.90880			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	128.19000		127.36000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.55000	124.76229	5.54500	124.72132			1,309,800,000.00	236,000	93,120,000.00
WS05	On 01/08/2018	Spot Bond	0.37000	249.33018	-0.37000	249.09765			0.00	0	40,124,000.00
WSP1	On 28/05/2015	Spot Bond	5.59000	110.49799	5.58500	110.45757			0.00	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	6.09000	114.27689	6.08000	114.25790			0.00	0	83,883,274.00
WSP3	On 28/05/2019	Spot Bond	6.34000	117.16022	6.33000	117.15337			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.54500	117.65047	6.55000	117.55742			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.53500	119.20289	6.56000	118.97009			0.00	0	14,900,000.00
Z006	On 31/08/2013	Spot Bond	5.00500	98.42099	5.00000	98.38275			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.06500	97.19557	5.06000	97.15825			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.14000	89.65404	5.13500	89.62578			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.05500	95.59866	5.05000	95.56379			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.06500	94.40097	5.06000	94.36718			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.07000	88.44012	5.06500	88.41444			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.04500	92.49278	5.04000	92.46170			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.14000	89.64147	5.13500	89.61322			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.73000	69.66067	5.72000	69.67199			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.99058	100.00000	9.93383			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04023	100.00000	0.04000			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.99058	100.00000	9.93383			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.76891	100.00000	26.61684			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.38593	100.00000	27.23035			0.00	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	25.67358	100.00000	25.52773			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.67358	100.00000	25.52773			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.34410	100.00000	24.20580			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.34410	100.00000	24.20580			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.03967	100.00000	22.90878			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.03967	100.00000	22.90878			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.68126	100.00000	21.55809			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.68126	100.00000	21.55809			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.44173	100.00000	20.32560			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.44173	100.00000	20.32560			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.23649	100.00000	19.12721			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.23649	100.00000	19.12721			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.20575	100.00000	18.10232			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.23023	100.00000	17.13234			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.88564	100.00000	12.81243			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.17205	100.00000	12.10290			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.45439	100.00000	11.38932			0.00	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	11.45439	100.00000	11.38932			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.84063	100.00000	10.77905			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.24029	100.00000	10.18212			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.63653	100.00000	9.58179			0.00	0	0.00
Total for j-Bonds :								665,850,171,071,195.00	,500,255,666	99 733 244 573.00	
Grand Total:								5,852,788,997,509.00	00,346,342	99 735 350 095.00	