



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/05/2013

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	9.48950	9.48950	9.41240	9.41240		13.14	382,673,577.00	40,326	545,509.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	791.26100	0.79126	715.15520	0.71516	791.261	15.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	1.76100	0.00176	2.75520	0.00276	1.761	15.10	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	751.71200	0.75171	675.86400	0.67586	751.712	14.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	2.21200	0.00221	3.46400	0.00346	2.212	14.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	731.97830	0.73198	656.28190	0.65628	731.978	14.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	2.47830	0.00248	3.88190	0.00388	2.478	14.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	692.60870	0.69261	617.26920	0.61727	692.609	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	3.10870	0.00311	4.86920	0.00487	3.109	14.55	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	811.07080	0.81107	734.85600	0.73486	811.071	15.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	1.57080	0.00157	2.45600	0.00246	1.571	15.21	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	498.96230	0.49896	428.08580	0.42809	498.962	13.46	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	9.46230	0.00946	15.68580	0.01569	9.462	13.46	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	470.63920	0.47064	401.42610	0.40143	470.639	13.30	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	11.13920	0.01114	19.02610	0.01903	11.139	13.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	741.84140	0.74184	666.06710	0.66607	741.841	14.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	2.34140	0.00234	3.66710	0.00367	2.341	14.82	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	406.94660		0.40695	341.49960	0.34150	406.947	13.18	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	17.44660		0.01745	29.09960	0.02910	17.447	13.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	363.51930		0.36352	300.98890	0.30099	363.519	13.18	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	24.01930		0.02402	38.58890	0.03859	24.019	13.18	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	643.62020		0.64362	568.84780	0.56885	643.620	14.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	4.12020		0.00412	6.44780	0.00645	4.120	14.28	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	321.92370		0.32192	262.70800	0.26271	321.924	13.17	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	32.42370		0.03242	50.30800	0.05031	32.424	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	282.45020		0.28245	226.91510	0.22692	282.450	13.17	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	42.95020		0.04295	64.51510	0.06452	42.950	13.17	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	461.25830		0.46126	392.66080	0.39266	461.258	13.24	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	11.75830		0.01176	20.26080	0.02026	11.758	13.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	245.37170		0.24537	193.83360	0.19383	245.372	13.16	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	55.87170		0.05587	81.43360	0.08143	55.872	13.16	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	210.93010		0.21093	163.63740	0.16364	210.930	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	71.43010		0.07143	101.23740	0.10124	71.430	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	338.32350		0.33832	277.73570	0.27774	338.323	13.17	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	28.82350		0.02882	45.33570	0.04534	28.823	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	125.09150		0.12509	95.99990	0.09600	125.091	13.14	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	135.59150		0.13559	183.59990	0.18360	135.591	13.14	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	60.00070		0.06000	44.92910	0.04493	60.001	14.07	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	270.50070		0.27050	332.52910	0.33253	270.501	14.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	259.89980		0.25990	206.72840	0.20673	259.900	13.16	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	50.39980		0.05040	74.32840	0.07433	50.400	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	28.34410		0.02834	21.29180	0.02129	28.344	14.95	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	428.84410		0.42884	498.89180	0.49889	428.844	14.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	18.15660		0.01816	14.36730	0.01437	18.157	15.47	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	528.65660		0.52866	601.96730	0.60197	528.657	15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	179.32170		0.17932	136.44400	0.13644	179.322	13.15		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	89.82170		0.08982	124.04400	0.12404	89.822	13.15		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.67760		0.00068	0.48180	0.00048	0.678	19.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,361.17760		1.36118	1,438.08180	1.43808	1,361.178	19.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.35330		0.00035	0.24460	0.00024	0.353	19.87		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,510.85330		1.51085	1,587.84460	1.58784	1,510.853	19.87		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	33.27950		0.03328	24.63160	0.02463	33.279	14.77		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	393.77950		0.39378	462.23160	0.46223	393.779	14.77		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	990.05850		0.99006	913.26220	0.91326	990.059	16.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.55850		0.00056	0.86220	0.00086	0.559	16.19		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	890.49280		0.89049	813.94610	0.81395	890.493	15.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.99280		0.00099	1.54610	0.00155	0.993	15.64		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	7.45840		0.00746	6.17650	0.00618	7.458	17.02		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	767.95840		0.76796	843.77650	0.84378	767.958	17.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,289.50330		2.28950	2,212.40310	2.21240	2,289.503	26.08		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00330		0.00000	0.00310	0.00000	0.003	26.08		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.60800		9.60800	9.53020	9.53020		13.54		9,194,856.00	957	69,460.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	893.37740		0.89338	825.28150	0.82528	893.377	13.18		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	35.37740		0.03538	45.08150	0.04508	35.377	13.18		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	848.93980		0.84894	781.97740	0.78198	848.940	13.13		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	40.93980		0.04094	51.77740	0.05178	40.940	13.13		0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	678.83410		0.67883	617.29880	0.61730	678.834	12.93		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	70.83410		0.07083	87.09880	0.08710	70.834	12.93		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	528.24940		0.52825	476.15920	0.47616	528.249	12.98		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	120.24940		0.12025	145.95920	0.14596	120.249	12.98		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	462.74710		0.46275	414.86840	0.41487	462.747	13.12		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	154.74710		0.15475	184.66840	0.18467	154.747	13.12		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	432.11250		0.43211	386.36020	0.38636	432.113	13.19		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	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	174.11250	0.17411	206.16020	0.20616	174.113	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	402.90290	0.40290	359.27750	0.35928	402.903	13.26	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	194.90290	0.19490	229.07750	0.22908	194.903	13.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	283.59410	0.28359	253.01180	0.25301	283.594	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	315.59410	0.31559	362.81180	0.36281	315.594	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	279.57570	0.27958	249.37460	0.24937	279.576	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	321.57570	0.32158	369.17460	0.36917	321.576	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	275.60760	0.27561	245.78410	0.24578	275.608	13.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	327.60760	0.32761	375.58410	0.37558	327.608	13.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	225.31600	0.22532	200.42360	0.20042	225.316	14.12	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	417.31600	0.41732	470.22360	0.47022	417.316	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	209.57860	0.20958	186.27740	0.18628	209.579	14.26	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	451.57860	0.45158	506.07740	0.50608	451.579	14.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	194.91270	0.19491	173.11700	0.17312	194.913	14.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	486.91270	0.48691	542.91700	0.54292	486.913	14.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	126.91630	0.12692	113.16260	0.11316	126.916	15.31	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	718.91630	0.71892	782.96260	0.78296	718.916	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	107.71890	0.10772	96.10550	0.09611	107.719	15.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	819.71890	0.81972	885.90550	0.88591	819.719	15.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,125.68540	1.12569	1,052.18850	1.05219	1,125.685	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.68540	0.01769	21.98850	0.02199	17.685	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	938.45990	0.93846	869.31750	0.86932	938.460	13.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	30.45990	0.03046	39.11750	0.03912	30.460	13.23	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	46.29000	0.04629	41.85440	0.04185	46.290	17.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,438.29000	1.43829	1,511.65440	1.51165	1,438.290	17.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,308.76090	2.30876	2,231.09810	2.23110	2,308.761	17.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.76090	0.00076	0.89810	0.00090	0.761	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.71670	9.71670	9.63810	9.63810		14.15	728,752.50	75	22,016.00

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	8.93	Call	892.27470		0.89227	831.60280	0.83160	892.275	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	103.47470		0.10347	121.40280	0.12140	103.475	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	853.02700		0.85303	793.54370	0.79354	853.027	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	114.22700		0.11423	133.34370	0.13334	114.227	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	814.59090		0.81459	756.33370	0.75633	814.591	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	125.79090		0.12579	146.13370	0.14613	125.791	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	688.92120		0.68892	640.74730	0.64075	688.921	13.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	172.22120		0.17222	202.64730	0.20265	172.221	13.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	914.51930		0.91452	853.19690	0.85320	914.519	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	97.81930		0.09782	115.09690	0.11510	97.819	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	421.02710		0.42103	389.97490	0.38997	421.027	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	404.32710		0.40433	451.87490	0.45187	404.327	14.15	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	381.78510		0.38179	353.44530	0.35345	381.785	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	465.08510		0.46509	515.34530	0.51535	465.085	14.41	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	835.93550		0.83594	776.99170	0.77699	835.936	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	119.23550		0.11924	138.89170	0.13889	119.235	13.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	235.93080		0.23593	218.80030	0.21880	235.931	15.69	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	819.23080		0.81923	880.70030	0.88070	819.231	15.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	128.19950		0.12820	119.52050	0.11952	128.200	17.58	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,411.49950		1.41150	1,481.42050	1.48142	1,411.500	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	425.35390		0.42535	393.83160	0.39383	425.354	14.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	398.65390		0.39865	445.73160	0.44573	398.654	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,734.35680		1.73436	1,658.97050	1.65897	1,734.357	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	17.65680		0.01766	20.87050	0.02087	17.657	15.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,038.04630		1.03805	973.43930	0.97344	1,038.046	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	71.34630		0.07135	85.33930	0.08534	71.346	13.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	242.57490		0.24257	224.92730	0.22493	242.575	15.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	795.87490		0.79587	856.82730	0.85683	795.875	15.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,321.88410		2.32188	2,244.31780	2.24432	2,321.884	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	5.18410		0.00518	6.21780	0.00622	5.184	16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.83170		9.83170	9.75250	9.75250		14.68	0.00	0	2,284.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	626.16550		0.62617	589.05300	0.58905	626.166	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	394.46550		0.39447	436.55300	0.43655	394.466	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	231.28080		0.23128	219.07370	0.21907	231.281	17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,399.58080		1.39958	1,466.57370	1.46657	1,399.581	17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	817.97940		0.81798	768.00810	0.76801	817.979	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	236.27940		0.23628	265.50810	0.26551	236.279	13.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	630.95320		0.63095	593.56710	0.59357	630.953	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	389.25320		0.38925	431.06710	0.43107	389.253	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	197.90570		0.19791	187.83930	0.18784	197.906	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,616.20570		1.61621	1,685.33930	1.68534	1,616.206	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	621.41260		0.62141	584.57240	0.58457	621.413	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	399.71260		0.39971	442.07240	0.44207	399.713	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	322.49570		0.32250	304.56400	0.30456	322.496	16.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	990.79570		0.99080	1,052.06400	1.05206	990.796	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,151.54050		2.15154	2,075.28060	2.07528	2,151.540	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	19.84050		0.01984	22.78060	0.02278	19.840	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,677.21210		1.67721	1,604.83420	1.60483	1,677.212	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	45.51210		0.04551	52.33420	0.05233	45.512	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,230.29190		1.23029	1,165.25340	1.16525	1,230.292	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	98.59190		0.09859	112.75340	0.11275	98.592	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.92420		9.92420	9.84410	9.84410		15.17	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	756.37980		0.75638	719.62390	0.71962	756.380	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	442.17980		0.44218	485.52390	0.48552	442.180	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	765.94310		0.76594	728.73220	0.72873	765.943	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	431.74310		0.43174	474.63220	0.47463	431.743	14.54	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
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	761.14610		0.76115	724.16520	0.72417	761.146	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	436.94610		0.43695	480.06520	0.48007	436.946	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.01410		10.01410	9.93420	9.93420		15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,648.27740		1.64828	1,579.35310	1.57935	1,648.277	14.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	184.17740		0.18418	195.15310	0.19515	184.177	14.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	957.95790		0.95796	915.73130	0.91573	957.958	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	543.85790		0.54386	581.53130	0.58153	543.858	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,110.76990		2.11077	2,037.48010	2.03748	2,110.770	15.10	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	96.66990		0.09667	103.28010	0.10328	96.670	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,729.06320		1.72906	1,659.23000	1.65923	1,729.063	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	164.96320		0.16496	175.03000	0.17503	164.963	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,688.47210		1.68847	1,619.08690	1.61909	1,688.472	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	174.37210		0.17437	184.88690	0.18489	174.372	14.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.87700		10.87700	10.80040	10.80040		17.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,076.12320		2.07612	2,015.68330	2.01568	2,076.123	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	349.12320		0.34912	365.28330	0.36528	349.123	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,041.66760		2.04167	1,982.04100	1.98204	2,041.668	15.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	364.66760		0.36467	381.64100	0.38164	364.668	15.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,007.63430		2.00763	1,948.83650	1.94884	2,007.634	15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	380.63430		0.38063	398.43650	0.39844	380.634	15.43	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.48950		9.48950	9.41240	9.41240		13.14	569,370.00	60	902.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	75,171.19940		0.75171	67,586.39730	0.67586	75,171.199	14.88	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	221.19940		0.00221	346.39730	0.00346	221.199	14.88	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	74,184.13940		0.74184	66,606.71450	0.66607	74,184.139	14.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	234.13940		0.00234	366.71450	0.00367	234.139	14.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	73,197.83340		0.73198	65,628.18640	0.65628	73,197.833	14.77	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	247.83340		0.00248	388.18640	0.00388	247.833	14.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.60800		9.60800	9.53020	9.53020		13.54	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	75,373.58150		0.75374	68,958.14930	0.68958	75,373.582	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	5,573.58150		0.05574	6,938.14930	0.06938	5,573.582	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	30,020.38940		0.30020	0.00000	0.00000	30,020.389	13.54	60,040.78	200	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	29,220.38940		0.29220	0.00000	0.00000	29,220.389	13.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	77,076.31960		0.77076	70,606.61400	0.70607	77,076.320	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	5,276.31960		0.05276	6,586.61400	0.06587	5,276.320	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	76,223.35990		0.76223	69,780.54920	0.69781	76,223.360	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	5,423.35990		0.05423	6,760.54920	0.06761	5,423.360	13.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.71670		9.71670	9.63810	9.63810		14.15	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	51,016.78080		0.51017	47,172.15620	0.47172	51,016.781	13.80	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	30,346.78080		0.30347	34,362.15620	0.34362	30,346.781	13.80	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	52,042.64840		0.52043	48,138.71570	0.48139	52,042.648	13.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	29,372.64840		0.29373	33,328.71570	0.33329	29,372.648	13.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	51,527.43180		0.51527	47,653.21960	0.47653	51,527.432	13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	29,857.43180		0.29857	33,843.21960	0.33843	29,857.432	13.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.44170		14.44170	14.30400	14.30400		11.64	10,831,275.00	750	17,972.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,441.87370		2.44187	2,304.24020	2.30424	2,441.874	22.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.17370		0.00017	0.24020	0.00024	0.174	22.48	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,445.11170		1.44511	1,308.59900	1.30860	1,445.112	18.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	3.41170		0.00341	4.59900	0.00460	3.412	18.43	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	674.60820		0.67461	551.57980	0.55158	674.608	13.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	22.90820		0.02291	37.57980	0.03758	22.908	13.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	235.20210		0.23520	163.30570	0.16331	235.202	11.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	133.50210		0.13350	199.30570	0.19931	133.502	11.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	63.45200		0.06345	43.88020	0.04388	63.452	12.55	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	421.75200		0.42175	539.88020	0.53988	421.752	12.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	665.43630		0.66544	542.88760	0.54289	665.436	13.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	23.73630		0.02374	38.88760	0.03889	23.736	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	656.29110		0.65629	534.23530	0.53424	656.291	13.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	24.59110		0.02459	40.23530	0.04024	24.591	13.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	14.63720		0.01464	12.29520	0.01230	14.637	14.27	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	872.93720		0.87294	1,008.29520	1.00830	872.937	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	199.13790		0.19914	139.46630	0.13947	199.138	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	157.43790		0.15744	235.46630	0.23547	157.438	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	98.95410		0.09895	68.94100	0.06894	98.954	12.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	307.25410		0.30725	414.94100	0.41494	307.254	12.16	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.61370		14.61370	14.47480	14.47480		12.32	1,110,641.20	76	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	350.70820		0.35071	298.19500	0.29820	350.708	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	497.00820		0.49701	583.39500	0.58340	497.008	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	358.42290		0.35842	304.84430	0.30484	358.423	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	484.72290		0.48472	570.04430	0.57004	484.723	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	354.54900		0.35455	301.50450	0.30150	354.549	12.54	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	490.84900		0.49085	576.70450	0.57670	490.849	12.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.77360		14.77360	14.63340	14.63340		12.78	1,034,152.00	70	1,720.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	513.69570		0.51370	458.47350	0.45847	513.696	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	650.09570		0.65010	735.07350	0.73507	650.096	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	521.39890		0.52140	465.37590	0.46538	521.399	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	637.79890		0.63780	721.97590	0.72198	637.799	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	517.53390		0.51753	461.91430	0.46191	517.534	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	643.93390		0.64393	728.51430	0.72851	643.934	12.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.94460		14.94460	14.80290	14.80290		13.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,032.02860		1.03203	945.67180	0.94567	1,032.029	12.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	397.42860		0.39743	452.77180	0.45277	397.429	12.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,043.79750		1.04380	956.59510	0.95660	1,043.798	12.58	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	389.19750		0.38920	443.69510	0.44370	389.198	12.58	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,037.90040		1.03790	951.11810	0.95112	1,037.900	12.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	393.30040	0.39330	448.21810	0.44822	393.300	12.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09260	0.09260	0.09150	0.09150		15.43	0.00	0	16,578.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	312.22610	0.00312	248.86610	0.00249	312.226	15.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	52.22610	0.00052	98.86610	0.00099	52.226	15.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	8.85390	0.00009	8.31890	0.00008	8.854	17.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	748.85390	0.00749	858.31890	0.00858	748.854	17.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.27140	0.00000	0.34380	0.00000	0.271	22.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,740.27140	0.01740	1,850.34380	0.01850	1,740.271	22.33	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09380	0.09380	0.09270	0.09270		18.97	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	615.43640	0.00615	549.94710	0.00550	615.436	18.97	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	235.43640	0.00235	279.94710	0.00280	235.436	18.97	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	203.94130	0.00204	178.34980	0.00178	203.941	20.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	823.94130	0.00824	908.34980	0.00908	823.941	20.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	62.79540	0.00063	53.69140	0.00054	62.795	22.07	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,682.79540	0.01683	1,783.69140	0.01784	1,682.795	22.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.20360	12.20360	12.07540	12.07540		12.40	72,965,324.40	5,979	87,977.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	808.20250	0.80820	682.40960	0.68241	808.203	13.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	4.60250	0.00460	7.00960	0.00701	4.603	13.66	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	520.54920	0.52055	411.38930	0.41139	520.549	12.26	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	16.94920	0.01695	35.98930	0.03599	16.949	12.26	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	433.02440	0.43302	331.89350	0.33189	433.024	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	29.42440	0.02942	56.49350	0.05649	29.424	12.29	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	214.13590	0.21414	148.61390	0.14861	214.136	12.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	110.53590	0.11054	173.21390	0.17321	110.536	12.37	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	159.73390	0.15973	109.19970	0.10920	159.734	12.40	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	156.13390	0.15613	233.79970	0.23380	156.134	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	59.78250	0.05978	38.44650	0.03845	59.783	13.03	0.00	0	600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	356.18250		0.35618	463.04650	0.46305	356.183	13.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	946.53990		0.94654	819.72280	0.81972	946.540	14.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	2.93990		0.00294	4.32280	0.00432	2.940	14.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	36.94340		0.03694	23.50210	0.02350	36.943	13.30	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	463.34340		0.46334	578.10210	0.57810	463.343	13.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	23.11090		0.02311	15.04710	0.01505	23.111	13.56	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	569.51090		0.56951	689.64710	0.68965	569.511	13.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	966.36340		0.96636	839.44340	0.83944	966.363	14.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	2.76340		0.00276	4.04340	0.00404	2.763	14.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	956.45020		0.95645	829.58050	0.82958	956.450	14.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	2.85020		0.00285	4.18050	0.00418	2.850	14.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.36460	12.36460	12.23550	12.23550			12.81	0.00	0	21,056.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	530.12040		0.53012	456.86030	0.45686	530.120	12.61	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	215.52040		0.21552	271.36030	0.27136	215.520	12.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	367.78450		0.36778	316.23880	0.31624	367.784	12.81	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	353.18450		0.35318	430.73880	0.43074	353.184	12.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	561.14390		0.56114	485.01310	0.48501	561.144	12.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	196.54390		0.19654	249.51310	0.24951	196.544	12.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	554.84820		0.55485	479.29310	0.47929	554.848	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	200.24820		0.20025	253.79310	0.25379	200.248	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	197.08430		0.19708	168.63260	0.16863	197.084	13.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	682.48430		0.68248	783.13260	0.78313	682.484	13.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	500.22680		0.50023	429.83780	0.42984	500.227	12.64	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	235.62680		0.23563	294.33780	0.29434	235.627	12.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	417.36450		0.41736	357.10610	0.35711	417.364	12.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	302.76450		0.30276	371.60610	0.37161	302.765	12.74	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	934.29580		0.93430	828.99660	0.82900	934.296	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	69.69580		0.06970	93.49660	0.09350	69.696	12.56	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	892.42770		0.89243	789.10680	0.78911	892.428	12.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	77.82770		0.07783	103.60680	0.10361	77.828	12.53	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	567.48180		0.56748	490.78090	0.49078	567.482	12.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	192.88180		0.19288	245.28090	0.24528	192.882	12.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.51410		12.51410	12.38410		12.38410	13.49	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,393.67810		1.39368	1,279.50380	1.27950	1,393.678	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	79.57810		0.07958	95.40380	0.09540	79.578	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,187.81250		1.18781	1,081.74630	1.08175	1,187.813	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	116.71250		0.11671	140.64630	0.14065	116.713	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,147.41000		1.14741	1,042.80790	1.04281	1,147.410	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	126.31000		0.12631	151.70790	0.15171	126.310	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	472.52570		0.47253	420.39030	0.42039	472.526	13.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	558.42570		0.55843	636.29030	0.63629	558.426	13.64	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	309.28280		0.30928	274.76100	0.27476	309.283	14.40	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	895.18280		0.89518	990.66100	0.99066	895.183	14.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,107.60160		1.10760	1,004.51440	1.00451	1,107.602	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	136.50160		0.13650	163.41440	0.16341	136.502	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	513.68210		0.51368	457.70260	0.45770	513.682	13.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	499.58210		0.49958	573.60260	0.57360	499.582	13.49	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.67430		12.67430	12.54380		12.54380	13.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	714.48900		0.71449	650.00210	0.65000	714.489	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	550.18900		0.55019	616.20210	0.61620	550.189	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	723.92200		0.72392	658.64390	0.65864	723.922	13.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	539.62200		0.53962	604.84390	0.60484	539.622	13.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	719.19220		0.71919	654.26010	0.65426	719.192	13.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	544.89220		0.54489	610.46010	0.61046	544.892	13.79	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.69202		119.69202	119.79355		119.79355		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,702.02000		1.70202	1,803.55000	1.80355	1,702.020		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,692.02000	1.69202	1,793.55000	1.79355	1,692.020		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	1,682.02000	1.68202	1,783.55000	1.78355	1,682.020		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 01/08/2013	Bond Future			116.24265	116.24265	116.21495	116.21495			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,252.65000	1.25265	1,224.95000	1.22495	1,252.650		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	1,242.65000	1.24265	1,214.95000	1.21495	1,242.650		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	1,232.65000	1.23265	1,204.95000	1.20495	1,232.650		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
2050	On 01/08/2013	Bond Future			121.42915	121.42915	122.64201	122.64201			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,439.15000	2.43915	3,652.01000	3.65201	2,439.150		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	2,429.15000	2.42915	3,642.01000	3.64201	2,429.150		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	2,419.15000	2.41915	3,632.01000	3.63201	2,419.150		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
AL37	On 01/08/2013	Index Future			424.75300	424.75300	426.10900	426.10900			0.00	0	75.00
AL37	On 07/11/2013	Index Future			430.75100	430.75100	432.12500	432.12500			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			516.11100	516.11100	518.90000	518.90000			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			523.39900	523.39900	526.22700	526.22700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			456.90700	456.90700	459.68100	459.68100			0.00	0	725.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013	Index Future			463.36000		463.36000	466.17100	466.17100				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.27810		9.27810	9.15300	9.15300		9.03		26,210,632.50	2,825	15,412.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	526.21860		0.52622	405.83420	0.40583	526.219	13.94		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	8.11860		0.00812	12.83420	0.01283	8.119	13.94		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	545.51250		0.54551	424.75430	0.42475	545.513	14.11		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	7.41250		0.00741	11.75430	0.01175	7.413	14.11		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	535.85720		0.53586	415.28090	0.41528	535.857	14.03		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	7.75720		0.00776	12.28090	0.01228	7.757	14.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.32920		9.32920	9.20420	9.20420		9.44		0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	215.26170		0.21526	156.87490	0.15687	215.262	9.44		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	186.06170		0.18606	252.67490	0.25267	186.062	9.44		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	34.97630		0.03498	28.73280	0.02873	34.976	13.44		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,005.77630		1.00578	1,124.53280	1.12453	1,005.776	13.44		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	495.90650		0.49591	393.18840	0.39319	495.907	10.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	66.70650		0.06671	88.98840	0.08899	66.706	10.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	487.78280		0.48778	385.70400	0.38570	487.783	10.43		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	68.58280		0.06858	91.50400	0.09150	68.583	10.43		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	865.54950		0.86555	743.77530	0.74378	865.549	13.34		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	36.34950		0.03635	39.57530	0.03958	36.349	13.34		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	582.99860		0.58300	471.07300	0.47107	582.999	10.98		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	53.79860		0.05380	66.87300	0.06687	53.799	10.98		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	504.07520		0.50408	400.73230	0.40073	504.075	10.48		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	64.87520		0.06488	86.53230	0.08653	64.875	10.48		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.38000		9.38000	9.25490	9.25490		10.20		469,000.00	50	2,174.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	250.03460		0.25003	199.65150	0.19965	250.035	10.50		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	350.03460		0.35003	424.75150	0.42475	350.035	10.50		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	54.29970		0.05430	47.39110	0.04739	54.300	13.35		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,274.29970		1.27430	1,392.49110	1.39249	1,274.300	13.35		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	257.46790		0.25747	205.92840	0.20593	257.468	10.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	337.46790		0.33747	411.02840	0.41103	337.468	10.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	253.72560		0.25373	202.76540	0.20277	253.726	10.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	343.72560		0.34373	417.86540	0.41787	343.726	10.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	326.84160		0.32684	263.22990	0.26323	326.842	10.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	246.84160		0.24684	308.32990	0.30833	246.842	10.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	209.55810		0.20956	165.69680	0.16570	209.558	10.77	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	429.55810		0.42956	510.79680	0.51080	429.558	10.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	68.53650		0.06854	57.30180	0.05730	68.536	11.97	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	988.53650		0.98854	1,102.40180	1.10240	988.536	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,133.29780		1.13330	1,012.26790	1.01227	1,133.298	13.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	53.29780		0.05330	57.36790	0.05737	53.298	13.76	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	850.85390		0.85085	731.11730	0.73112	850.854	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	70.85390		0.07085	76.21730	0.07622	70.854	11.89	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.43300		9.43300	9.30830	9.30830		10.97	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	343.04570		0.34305	287.95000	0.28795	343.046	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	420.04570		0.42005	489.65000	0.48965	420.046	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	350.70540		0.35071	294.69020	0.29469	350.705	11.05	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	407.70540		0.40771	476.39020	0.47639	407.705	11.05	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	346.85490		0.34685	291.29930	0.29130	346.855	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	413.85490		0.41385	482.99930	0.48300	413.855	11.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.98430		9.98430	9.86030	9.86030		13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,833.11580		2.83312	2,709.05660	2.70906	2,833.116	15.52	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.81580		0.09882	98.75660	0.09876	98.816	15.52	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,784.92460		2.78492	2,660.86970	2.66087	2,784.925	15.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	100.62460		0.10062	100.56970	0.10057	100.625	15.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,736.76090		2.73676	2,612.71180	2.61271	2,736.761	15.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	102.46090		0.10246	102.41180	0.10241	102.461	15.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.22780		9.22780	9.15710	9.15710		10.47	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	289.40460		0.28940	231.84740	0.23185	289.405	11.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	21.60460		0.02160	34.74740	0.03475	21.605	11.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	306.68700		0.30669	247.75380	0.24775	306.687	11.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	18.88700		0.01889	30.65380	0.03065	18.887	11.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	298.00720		0.29801	239.74860	0.23975	298.007	11.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	20.20720		0.02021	32.64860	0.03265	20.207	11.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.32130		9.32130	9.25030	9.25030		10.93	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	366.21170		0.36621	324.56270	0.32456	366.212	11.09	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	134.91170		0.13491	164.26270	0.16426	134.912	11.09	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	359.66690		0.35967	318.57380	0.31857	359.667	11.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	138.36690		0.13837	168.27380	0.16827	138.367	11.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	353.18500		0.35319	312.65040	0.31265	353.185	11.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	141.88500		0.14188	172.35040	0.17235	141.885	11.07	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.35740		0.35740	0.31990	0.31990			0.00	10,000	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			233.08030		233.08030	187.78080	187.78080			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			10.38750		10.38750	9.05960	9.05960			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			6,125.20860		6,125.20860	-5,710.55200	-5,710.55200			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,572.83270		7,572.83270	-7,497.52200	-7,497.52200			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			10.38750		10.38750	9.05960	9.05960			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			51.29090		51.29090	90.32460	90.32460			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			348.06950		348.06950	296.77240	296.77240			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			0.00000		0.00000	1.26350	1.26350			0.00	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 14/06/2013	Foreign Exchange Future			9.80370		9.80370	9.67470	9.67470		13.19		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	305.48710		0.30549	207.50980	0.20751	305.487	13.32		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	41.78710		0.04179	72.80980	0.07281	41.787	13.32		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	297.71580		0.29772	200.86300	0.20086	297.716	13.31		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	44.01580		0.04402	76.16300	0.07616	44.016	13.31		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	290.03500		0.29003	194.32830	0.19433	290.035	13.31		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	46.33500		0.04633	79.62830	0.07963	46.335	13.31		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.93690		9.93690	9.80630	9.80630		13.57		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	354.60600		0.35461	287.35020	0.28735	354.606	13.49		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	257.70600		0.25771	321.05020	0.32105	257.706	13.49		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	349.45540		0.34946	283.18610	0.28319	349.455	13.49		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	262.55540		0.26256	326.88610	0.32689	262.555	13.49		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	344.35580		0.34436	279.07370	0.27907	344.356	13.50		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	267.45580		0.26746	332.77370	0.33277	267.456	13.50		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.54480		1.54480	1.52930	1.52930		12.24		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	580.86840		0.05809	453.13960	0.04531	580.868	12.39		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	32.86840		0.00329	60.13960	0.00601	32.868	12.39		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	495.35960		0.04954	377.41580	0.03774	495.360	12.24		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	47.35960		0.00474	84.41580	0.00844	47.360	12.24		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	418.13450		0.04181	311.63380	0.03116	418.134	12.37		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	70.13450		0.00701	118.63380	0.01186	70.134	12.37		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.55570		1.55570	1.54060	1.54060		12.80		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	847.50980		0.08475	746.18680	0.07462	847.510	12.80		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	190.50980		0.01905	240.18680	0.02402	190.510	12.80		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	778.24080		0.07782	682.41220	0.06824	778.241	12.80		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	221.24080		0.02212	276.41220	0.02764	221.241	12.80		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	715.51230		0.07155	625.54210	0.06255	715.512	12.91		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	258.51230		0.02585	319.54210	0.03195	258.512	12.91	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	532.18200		0.53218	535.72920	0.53573	532.182	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	366.48200		0.36648	370.02920	0.37003	366.482	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	542.34040		0.54234	545.86860	0.54587	542.340	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	356.64040		0.35664	360.16860	0.36017	356.640	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	537.24090		0.53724	540.77870	0.54078	537.241	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	361.54090		0.36154	365.07870	0.36508	361.541	13.04	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry			9.45700		9.45700	9.38330	9.38330		13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.42	Call	37.00000		0.03700	28.01040	0.02801	37.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.42	Put	0.00000		0.00000	64.71040	0.06471	0.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Call	307.00000		0.30700	234.78350	0.23478	307.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Put	0.00000		0.00000	1.48350	0.00148	0.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Call	297.00000		0.29700	225.02960	0.22503	297.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Put	0.00000		0.00000	1.72960	0.00173	0.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Call	247.00000		0.24700	176.99180	0.17699	247.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Put	0.00000		0.00000	3.69180	0.00369	0.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Call	317.00000		0.31700	244.57190	0.24457	317.000	13.94	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Put	0.00000		0.00000	1.27190	0.00127	0.000	13.94	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry			9.46230		9.46230	9.38450	9.38450		13.84	0.00	20,000	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.34	Call	135.12490		0.13512	85.84080	0.08584	135.125	15.58	0.00	0	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.34	Put	12.82490		0.01282	41.34080	0.04134	12.825	15.58	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Call	179.51150		0.17951	121.36540	0.12137	179.512	16.37	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Put	7.21150		0.00721	26.86540	0.02687	7.211	16.37	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Call	170.40280		0.17040	113.85170	0.11385	170.403	16.21	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Put	8.10280		0.00810	29.35170	0.02935	8.103	16.21	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Call	161.39860		0.16140	106.53230	0.10653	161.399	16.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/05/2013	Any day expiry	9.31	Put	9.09860		0.00910	32.03230	0.03203	9.099	16.05	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry			9.46610		9.46610	9.40000	9.40000		12.51	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Call	98.50410		0.09850	0.00000	0.00000	98.504	12.80	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Put	42.40410		0.04240	0.00000	0.00000	42.404	12.80	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Call	112.18900		0.11219	0.00000	0.00000	112.189	12.94	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Put	36.08900		0.03609	0.00000	0.00000	36.089	12.94	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Call	105.24420		0.10524	0.00000	0.00000	105.244	12.87	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Put	39.14420		0.03914	0.00000	0.00000	39.144	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.46700		9.46700	9.39000	9.39000		12.72	0.00	1,500	6,500.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	408.92000		0.40892	336.33080	0.33633	408.920	15.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	1.92000		0.00192	6.33080	0.00633	1.920	15.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	54.33130		0.05433	39.10250	0.03910	54.331	13.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	97.33130		0.09733	159.10250	0.15910	97.331	13.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	428.54960		0.42855	355.28290	0.35528	428.550	15.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	1.54960		0.00155	5.28290	0.00528	1.550	15.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	418.72550		0.41873	345.78530	0.34579	418.726	15.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	1.72550		0.00173	5.78530	0.00579	1.726	15.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	28.93120		0.02893	21.53490	0.02153	28.931	13.86	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	161.93120		0.16193	231.53490	0.23153	161.931	13.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	284.20070		0.28420	219.06990	0.21907	284.201	14.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	7.20070		0.00720	19.06990	0.01907	7.201	14.30	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	146.80170		0.14680	100.58010	0.10058	146.802	13.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	29.80170		0.02980	60.58010	0.06058	29.802	13.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,367.00000		1.36700	1,290.01100	1.29001	1,367.000	18.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.01100	0.00001	0.000	18.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,267.00000		1.26700	1,190.01400	1.19001	1,267.000	19.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.01400	0.00001	0.000	19.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,217.00000		1.21700	1,140.01590	1.14002	1,217.000	19.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.01590	0.00002	0.000	19.21	0.00	0	7,500.00	
DAUS	On 30/05/2013	Any day expiry			9.46890	9.46890	9.39250	9.39250		15.94	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Call	470.69840	0.47070	397.72630	0.39773	470.698	15.10	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Put	1.79840	0.00180	5.22630	0.00523	1.798	15.10	0.00	0	20,000.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Call	460.88800	0.46089	388.19600	0.38820	460.888	15.05	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Put	1.98800	0.00199	5.69600	0.00570	1.988	15.05	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Call	490.42610	0.49043	416.89110	0.41689	490.426	15.28	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Put	1.52610	0.00153	4.39110	0.00439	1.526	15.28	0.00	0	10,000.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Call	480.55660	0.48056	407.29210	0.40729	480.557	15.19	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Put	1.65660	0.00166	4.79210	0.00479	1.657	15.19	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry			9.49770	9.49770	9.42040	9.42040		13.03	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	510.56760	0.51057	440.38670	0.44039	510.568	13.15	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	12.86760	0.01287	19.98670	0.01999	12.868	13.15	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	269.32170	0.26932	216.66990	0.21667	269.322	13.00	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	61.62170	0.06162	86.26990	0.08627	61.622	13.00	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	262.24740	0.26225	210.34500	0.21035	262.247	13.00	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	64.54740	0.06455	89.94500	0.08995	64.547	13.00	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	255.27270	0.25527	204.12680	0.20413	255.273	13.00	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	67.57270	0.06757	93.72680	0.09373	67.573	13.00	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			9.49910	9.49910	9.42170	9.42170		13.08	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	503.50500	0.50350	433.94900	0.43395	503.505	13.13	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	14.40500	0.01440	22.24900	0.02225	14.405	13.13	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	522.09750	0.52210	451.49790	0.45150	522.098	13.21	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	12.99750	0.01300	19.79790	0.01980	12.998	13.21	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	512.78450	0.51278	442.69430	0.44269	512.784	13.17	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	13.68450	0.01368	20.99430	0.02099	13.685	13.17	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			9.50570	9.50570	9.42800	9.42800		13.04	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,206.17970	1.20618	1,128.64710	1.12865	1,206.180	15.80	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 26/06/2013	Any day expiry	8.30	Put	0.47970		0.00048	0.64710	0.00065	0.480	15.80	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	486.02820		0.48603	418.73470	0.41873	486.028	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	20.32820		0.02033	30.73470	0.03073	20.328	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	477.01060		0.47701	410.36580	0.41037	477.011	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	21.31060		0.02131	32.36580	0.03237	21.311	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	468.25210		0.46825	402.06310	0.40206	468.252	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	22.55210		0.02255	34.06310	0.03406	22.552	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	245.49270		0.24549	197.00450	0.19700	245.493	12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	89.79270		0.08979	119.00450	0.11900	89.793	12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	155.76550		0.15577	123.69900	0.12370	155.765	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	160.06550		0.16007	205.69900	0.20570	160.065	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,256.07750		1.25608	1,178.50850	1.17851	1,256.078	16.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.37750		0.00038	0.50850	0.00051	0.378	16.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	120.20660		0.12021	94.34950	0.09435	120.207	13.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	214.50660		0.21451	266.34950	0.26635	214.507	13.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	89.12420		0.08912	69.13880	0.06914	89.124	13.84	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	283.42420		0.28342	341.13880	0.34114	283.424	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,405.88420		1.40588	1,328.24710	1.32825	1,405.884	16.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.18420		0.00018	0.24710	0.00025	0.184	16.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,305.99710		1.30600	1,228.39970	1.22840	1,305.997	16.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.29710		0.00030	0.39970	0.00040	0.297	16.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.53860		9.53860	9.46080	9.46080		13.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	404.88910		0.40489	348.35630	0.34836	404.889	12.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	76.28910		0.07629	97.55630	0.09756	76.289	12.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	117.71260		0.11771	96.26900	0.09627	117.713	14.02	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	379.11260		0.37911	435.46900	0.43547	379.113	14.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,240.85520		1.24086	1,163.67610	1.16368	1,240.855	14.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	2.25520		0.00226	2.87610	0.00288	2.255	14.82	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.19	Call	419.50050		0.41950	361.93480	0.36193	419.501	12.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	70.90050		0.07090	91.13480	0.09113	70.901	12.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	412.16000		0.41216	355.10820	0.35511	412.160	12.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	73.56000		0.07356	94.30820	0.09431	73.560	12.79	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.54350		9.54350	9.46580	9.46580		13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	529.60650		0.52961	466.68760	0.46669	529.607	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	46.10650		0.04611	60.88760	0.06089	46.106	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	192.14930		0.19215	161.17780	0.16118	192.149	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	248.64930		0.24865	295.37780	0.29538	248.649	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	546.21660		0.54622	482.20990	0.48221	546.217	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	42.71660		0.04272	56.40990	0.05641	42.717	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	537.75830		0.53776	474.41820	0.47442	537.758	12.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	44.25830		0.04426	58.61820	0.05862	44.258	12.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	156.21980		0.15622	130.07190	0.13007	156.220	13.74	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	312.71980		0.31272	364.27190	0.36427	312.720	13.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	321.07660		0.32108	272.63220	0.27263	321.077	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	127.57660		0.12758	156.83220	0.15683	127.577	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	231.97220		0.23197	194.69040	0.19469	231.972	13.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	198.47220		0.19847	238.89040	0.23889	198.472	13.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,444.90030		1.44490	1,367.58700	1.36759	1,444.900	15.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	1.40030		0.00140	1.78700	0.00179	1.400	15.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,345.44980		1.34545	1,268.29180	1.26829	1,345.450	15.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.94980		0.00195	2.49180	0.00249	1.950	15.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,295.80150		1.29580	1,218.74300	1.21874	1,295.801	15.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	2.30150		0.00230	2.94300	0.00294	2.302	15.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.54970		9.54970	9.47200	9.47200		13.22	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	499.64730		0.49965	439.49710	0.43950	499.647	12.75	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	59.94730		0.05995	77.49710	0.07750	59.947	12.75	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
DAUS	On 31/07/2013	Any day expiry	9.09	Call	515.30490		0.51530	454.26590	0.45427	515.305	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	55.60490		0.05560	72.26590	0.07227	55.605	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	507.44640		0.50745	446.84910	0.44685	507.446	12.74	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	57.74640		0.05775	74.84910	0.07485	57.746	12.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.58200		9.58200	9.50430	9.50430		13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	418.38120		0.41838	369.74040	0.36974	418.381	12.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	136.38120		0.13638	165.44040	0.16544	136.381	12.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	256.10220		0.25610	224.76050	0.22476	256.102	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	274.10220		0.27410	320.46050	0.32046	274.102	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	457.61170		0.45761	406.17450	0.40617	457.612	12.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	115.61170		0.11561	141.87450	0.14187	115.612	12.87	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	424.76330		0.42476	375.65440	0.37565	424.763	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	132.76330		0.13276	161.35440	0.16135	132.763	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	172.69060		0.17269	150.58320	0.15058	172.691	14.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	430.69060		0.43069	486.28320	0.48628	430.691	14.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	412.05990		0.41206	363.88800	0.36389	412.060	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	140.05990		0.14006	169.58800	0.16959	140.060	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	298.88090		0.29888	260.44530	0.26045	298.881	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	226.88090		0.22688	266.14530	0.26615	226.881	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,337.64360		1.33764	1,261.50260	1.26150	1,337.644	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	5.64360		0.00564	7.20260	0.00720	5.644	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,288.55740		1.28856	1,212.65810	1.21266	1,288.557	14.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	6.55740		0.00656	8.35810	0.00836	6.557	14.28	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	217.59570		0.21760	190.40510	0.19041	217.596	13.68	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	335.59570		0.33560	386.10510	0.38611	335.596	13.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,386.85280		1.38685	1,310.50110	1.31050	1,386.853	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	4.85280		0.00485	6.20110	0.00620	4.853	14.60	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.61670		9.61670	9.53880	9.53880		13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	476.96090		0.47696	429.23410	0.42923	476.961	13.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	160.26090		0.16026	190.43410	0.19043	160.261	13.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	470.73920		0.47074	423.42500	0.42343	470.739	13.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	164.03920		0.16404	194.62500	0.19462	164.039	13.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	213.34140		0.21334	190.50260	0.19050	213.341	14.37	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	476.64140		0.47664	531.70260	0.53170	476.641	14.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	489.56560		0.48957	441.01630	0.44102	489.566	13.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	152.86560		0.15287	182.21630	0.18222	152.866	13.13	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	483.23570		0.48324	435.09640	0.43510	483.236	13.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	156.53570		0.15654	186.29640	0.18630	156.536	13.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.62040		9.62040	9.54250	9.54250		13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	508.64870		0.50865	459.41090	0.45941	508.649	13.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	148.24870		0.14825	176.91090	0.17691	148.249	13.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	280.03680		0.28004	251.24570	0.25125	280.037	13.89	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	359.63680		0.35964	408.74570	0.40875	359.637	13.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	521.66920		0.52167	471.61940	0.47162	521.669	13.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	141.26920		0.14127	169.11940	0.16912	141.269	13.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	515.13200		0.51513	465.48890	0.46549	515.132	13.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	144.73200		0.14473	172.98890	0.17299	144.732	13.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,332.83800		1.33284	1,257.93930	1.25794	1,332.838	14.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	12.43800		0.01244	15.43930	0.01544	12.438	14.25	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	364.27090		0.36427	325.45810	0.32546	364.271	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	253.87090		0.25387	292.95810	0.29296	253.871	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	320.55340		0.32055	288.08820	0.28809	320.553	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	300.15340		0.30015	345.58820	0.34559	300.153	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,429.96760		1.42997	1,354.41300	1.35441	1,429.968	14.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	9.56760		0.00957	11.91300	0.01191	9.568	14.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,381.31490		1.38131	1,306.06970	1.30607	1,381.315	14.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.25	Put	10.91490		0.01091	13.56970	0.01357	10.915	14.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.65270		9.65270	9.57450	9.57450		13.82	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	467.66530		0.46767	425.83450	0.42583	467.665	13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	224.96530		0.22497	261.33450	0.26133	224.965	13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	435.10510		0.43511	395.35550	0.39536	435.105	13.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	252.40510		0.25241	290.85550	0.29086	252.405	13.52	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	210.40570		0.21041	191.03120	0.19103	210.406	14.97	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	627.70570		0.62771	686.53120	0.68653	627.706	14.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	478.92190		0.47892	436.38550	0.43639	478.922	13.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	216.22190		0.21622	251.88550	0.25189	216.222	13.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	473.26720		0.47327	431.08660	0.43109	473.267	13.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	220.56720		0.22057	256.58660	0.25659	220.567	13.40	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.65640		9.65640	9.57820	9.57820		13.85	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	420.52140		0.42052	382.09980	0.38210	420.521	13.62	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	274.12140		0.27412	313.89980	0.31390	274.121	13.62	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	400.57120		0.40057	363.47050	0.36347	400.571	13.68	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	294.17120		0.29417	335.27050	0.33527	294.171	13.68	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	208.07020		0.20807	189.39860	0.18940	208.070	15.07	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	651.67020		0.65167	711.19860	0.71120	651.670	15.07	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	430.78740		0.43079	391.69520	0.39170	430.787	13.58	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	264.38740		0.26439	303.49520	0.30350	264.387	13.58	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	425.63010		0.42563	386.87390	0.38687	425.630	13.60	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	269.23010		0.26923	308.67390	0.30867	269.230	13.60	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.66010		9.66010	9.58190	9.58190		13.83	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	456.74020		0.45674	416.29020	0.41629	456.740	13.49	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	246.64020		0.24664	284.39020	0.28439	246.640	13.49	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	381.50130		0.38150	347.35890	0.34736	381.501	13.75	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	321.40130		0.32140	365.45890	0.36546	321.401	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
DAUS	On 28/10/2013	Any day expiry	9.43	Call	467.59640		0.46760	426.46810	0.42647	467.596	13.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	237.49640		0.23750	274.56810	0.27457	237.496	13.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	338.49140		0.33849	308.89340	0.30889	338.491	13.97	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	378.39140		0.37839	426.99340	0.42699	378.391	13.97	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	462.14490		0.46214	421.35520	0.42136	462.145	13.48	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	242.04490		0.24204	279.45520	0.27946	242.045	13.48	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,427.75650		1.42776	1,353.43280	1.35343	1,427.756	14.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	17.65650		0.01766	21.53280	0.02153	17.657	14.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,379.84770		1.37985	1,305.90180	1.30590	1,379.848	14.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	19.74770		0.01975	24.00180	0.02400	19.748	14.28	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.69720		9.69720	9.61880	9.61880		14.06	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	391.86270		0.39186	361.70740	0.36171	391.863	14.06	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	394.66270		0.39466	442.90740	0.44291	394.663	14.06	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	522.32730		0.52233	481.95150	0.48195	522.327	13.54	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	255.12730		0.25513	293.15150	0.29315	255.127	13.54	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	516.91920		0.51692	476.85990	0.47686	516.919	13.56	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	259.71920		0.25972	298.05990	0.29806	259.719	13.56	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	511.55670		0.51156	471.81530	0.47182	511.557	13.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	264.35670		0.26436	303.01530	0.30302	264.357	13.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,424.68110		1.42468	1,351.28710	1.35129	1,424.681	14.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	27.48110		0.02748	32.48710	0.03249	27.481	14.37	0.00	0	7,500.00
DAUS	On 23/12/2013	Any day expiry			9.72890		9.72890	9.65020	9.65020		14.17	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	478.48400		0.47848	442.96750	0.44297	478.484	14.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	359.58400		0.35958	402.76750	0.40277	359.584	14.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	487.93550		0.48794	451.78340	0.45178	487.936	13.97	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	349.03550		0.34904	391.58340	0.39158	349.036	13.97	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	483.19100		0.48319	447.35610	0.44736	483.191	13.99	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	354.29100		0.35429	397.15610	0.39716	354.291	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry			9.81060		9.81060	9.73150	9.73150		14.62	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	898.91650		0.89892	842.93420	0.84293	898.916	13.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	178.31650		0.17832	201.43420	0.20143	178.317	13.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	891.81270		0.89181	836.07920	0.83608	891.813	13.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	181.21270		0.18121	204.57920	0.20458	181.213	13.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	884.73820		0.88474	829.25700	0.82926	884.738	13.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	184.13820		0.18414	207.75700	0.20776	184.138	13.54	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.83410		9.83410	9.75490	9.75490		14.69	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	930.97060		0.93097	876.05540	0.87606	930.971	13.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	186.87060		0.18687	211.15540	0.21116	186.871	13.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	923.89500		0.92389	869.28460	0.86928	923.895	13.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	189.79500		0.18980	214.38460	0.21438	189.795	13.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	916.85330		0.91685	862.54620	0.86255	916.853	13.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	192.75330		0.19275	217.64620	0.21765	192.753	13.62	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 01/08/2013	Bond Future			116.16716		116.16716	116.72156	116.72156			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,167.16000		1.16716	1,721.56000	1.72156	1,167.160		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	1,157.16000		1.15716	1,711.56000	1.71156	1,157.160		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	1,177.16000		1.17716	1,731.56000	1.73156	1,177.160		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.54206		92.99122	8.43534	93.93849			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	3,899.02000		3.89902	4,846.29000	4.84629	3,899.020		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	81,939.89000		81.93989	82,887.16000	82.88716	81,939.890		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			8.63194		90.52330	8.52186	91.48343			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	1,240.94000		1.24094	280.81000	0.28081	1,240.940		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	1,152.66000		1.15266	192.53000	0.19253	1,152.660		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	1,064.51000		1.06451	104.38000	0.10438	1,064.510		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			456.12800		456.12800	458.84400	458.84400			4,561,280.00	1	347.00
GOVI	On 01/08/2013	GOVI	445.99	Call	101,380.00000		10.13800	128,540.00000	12.85400	101,380.000		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	101,280.00000		10.12800	128,440.00000	12.84400	101,280.000		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	101,180.00000		10.11800	128,340.00000	12.83400	101,180.000		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			462.57000		462.57000	465.32200	465.32200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	165,800.00000		16.58000	193,320.00000	19.33200	165,800.000		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	165,700.00000		16.57000	193,220.00000	19.32200	165,700.000		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	165,600.00000		16.56000	193,120.00000	19.31200	165,600.000		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 01/08/2013	Index Future			211.85600		211.85600	212.04400	212.04400			0.00	0	965.00
IGOV	On 07/11/2013	Index Future			214.87500		214.87500	215.06500	215.06500			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			574.78000		574.78000	572.74200	572.74200			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.94000		95.06000	5.00000	95.00000			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
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.90000	95.10000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.84000	95.16000	4.87000	95.13000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.85000	95.15000	4.81000	95.19000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.84000	95.16000	4.80000	95.20000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.84000	95.16000	4.80000	95.20000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.87000	95.13000	4.82000	95.18000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.96000	95.04000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.05000	94.95000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.18000	94.82000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.32000	94.68000	5.25000	94.75000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.73000	7.73000	7.59380	7.59380		9.80		38,650,000.00	5,000	5,000.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	395.07180	0.39507	268.93840	0.26894	395.072	12.08		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	5.07180	0.00507	15.13840	0.01514	5.072	12.08		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	385.48140	0.38548	260.12860	0.26013	385.481	12.02		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	5.48140	0.00548	16.32860	0.01633	5.481	12.02		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	375.92270	0.37592	251.40040	0.25140	375.923	11.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	5.92270	0.00592	17.60040	0.01760	5.923	11.96		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.78660	7.78660	7.65030	7.65030		9.94		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	297.41720	0.29742	211.83150	0.21183	297.417	10.42		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	100.81720	0.10082	151.53150	0.15153	100.817	10.42		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	290.53350	0.29053	206.00570	0.20601	290.533	10.40		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	103.93350	0.10393	155.70570	0.15571	103.934	10.40		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	283.72670	0.28373	200.26400	0.20026	283.727	10.38		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	107.12670	0.10713	159.96400	0.15996	107.127	10.38		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.33653	113.36751	6.24927	114.02776				0.00	0	9,413.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,897.69000	6.89769	7,557.94000	7.55794	6,897.690			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	6,967.06000		6.96706	7,627.31000	7.62731	6,967.060		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	7,036.37000		7.03637	7,696.62000	7.69662	7,036.370		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			6.37909		111.05298	6.28837	111.72193			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	810.85000		0.81085	1,479.80000	1.47980	810.850		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	883.58000		0.88358	1,552.53000	1.55253	883.580		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	956.26000		0.95626	1,625.21000	1.62521	956.260		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 01/08/2013	Bond Future			5.08935		121.88567	5.01106	122.05706		1.37	0.00	0	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,430.04000		92.43004	92,601.43000	92.60143	92,430.040	1.47	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	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.05719		116.80079	4.96633	116.97404		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,087.22000		1.08722	1,239.21000	1.23921	1,087.220	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	78.25000		0.07825	56.99000	0.05699	78.250	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,103.37000		1.10337	1,256.00000	1.25600	1,103.370	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	75.58000		0.07558	54.96000	0.05496	75.580	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,119.60000		1.11960	1,272.85000	1.27285	1,119.600	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	72.99000		0.07299	52.99000	0.05299	72.990	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.00050		118.36940	4.89231	118.54711		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,181.05000		1.18105	1,332.99000	1.33299	1,181.050	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	106.01000		0.10601	80.24000	0.08024	106.010	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,153.90000		1.15390	1,304.75000	1.30475	1,153.900	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	111.25000		0.11125	84.39000	0.08439	111.250	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,167.46000		1.16746	1,318.85000	1.31885	1,167.460	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	108.61000		0.10861	82.29000	0.08229	108.610	1.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			4.90333		113.16311	4.77274	113.34397				0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	423.07000		0.42307	603.93000	0.60393	423.070			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	395.55000		0.39555	576.41000	0.57641	395.550			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	409.31000		0.40931	590.17000	0.59017	409.310			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
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.96410		131.75175	6.86192	132.81622		9.14		2,635,035.00	20	54,717.00
R186	On 01/08/2013	Bond Future	128.26	Call	122,479.34000		122.47934	123,543.81000	123.54381	122,479.340	9.57		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	9.57		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,416.48000		1.41648	1,909.69000	1.90969	1,416.480	9.16		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	3,131.84000		3.13184	2,560.58000	2.56058	3,131.840	9.16		0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	2,359.39000		2.35939	3,013.02000	3.01302	2,359.390	9.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,988.23000		1.98823	1,577.39000	1.57739	1,988.230	9.24		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,935.25000		3.93525	4,759.99000	4.75999	3,935.250	9.35		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,019.44000		1.01944	779.71000	0.77971	1,019.440	9.35		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,226.86000		1.22686	1,679.36000	1.67936	1,226.860	9.14		0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	3,471.06000		3.47106	2,859.09000	2.85909	3,471.060	9.14		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.02076		133.61262	6.91499	134.69143		9.90		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	11,378.81000		11.37881	12,365.58000	12.36558	11,378.810	10.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	503.62000		0.50362	411.58000	0.41158	503.620	10.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	16,133.55000		16.13355	17,186.33000	17.18633	16,133.550	10.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	123.50000		0.12350	97.47000	0.09747	123.500	10.31		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 07/11/2013	Bond Future	6.50	Call	1,543.85000		1.54385	1,904.15000	1.90415	1,543.850	9.76	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	6,976.72000		6.97672	6,258.21000	6.25821	6,976.720	9.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	11,221.28000		11.22128	12,204.51000	12.20451	11,221.280	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	525.83000		0.52583	430.25000	0.43025	525.830	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	11,299.99000		11.29999	12,285.01000	12.28501	11,299.990	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	514.62000		0.51462	420.83000	0.42083	514.620	10.31	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.07227		130.11649	6.96270	131.21228		10.40	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,669.42000		8.66942	9,506.76000	9.50676	8,669.420	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,074.59000		2.07459	1,816.14000	1.81614	2,074.590	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	8,536.23000		8.53623	9,368.23000	9.36823	8,536.230	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,126.51000		2.12651	1,862.72000	1.86272	2,126.510	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,602.73000		8.60273	9,437.42000	9.43742	8,602.730	10.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,100.41000		2.10041	1,839.31000	1.83931	2,100.410	10.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.12534		131.87856	7.01195	132.98990			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	0.00000		0.00000	961.76000	0.96176	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	149.58000		0.14958	0.00000	0.00000	149.580		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	0.00000		0.00000	766.39000	0.76639	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	344.95000		0.34495	0.00000	0.00000	344.950		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	0.00000		0.00000	864.13000	0.86413	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	247.21000		0.24721	0.00000	0.00000	247.210		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			298.36699		298.36699	299.33764	299.33764			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	3,376.99000		3.37699	4,347.64000	4.34764	3,376.990		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	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	3,366.99000	3.36699	4,337.64000	4.33764	3,366.990		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	3,356.99000	3.35699	4,327.64000	4.32764	3,356.990		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 01/08/2013	Bond Future			4.93260	106.10266	4.86214	106.19860		0.81	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,856.98000	68.85698	68,952.92000	68.95292	68,856.980	0.87	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	0.87	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83687	107.60123	4.74890	107.69801		0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	172.79000	0.17279	222.74000	0.22274	172.790	0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	224.34000	0.22434	177.51000	0.17751	224.340	0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	177.87000	0.17787	228.67000	0.22867	177.870	0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	218.42000	0.21842	172.44000	0.17244	218.420	0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	183.05000	0.18305	234.70000	0.23470	183.050	0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	212.60000	0.21260	167.47000	0.16747	212.600	0.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.66007	104.63765	4.54329	104.73763		0.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	567.70000	0.56770	652.37000	0.65237	567.700	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	56.51000	0.05651	41.20000	0.04120	56.510	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	553.67000	0.55367	637.65000	0.63765	553.670	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	59.46000	0.05946	43.46000	0.04346	59.460	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	560.79000	0.56079	645.10000	0.64510	560.790	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	58.09000	0.05809	42.42000	0.04242	58.090	0.64	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.32295	106.05459	4.15558	106.15661			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	265.52000	0.26552	367.54000	0.36754	265.520		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	253.40000	0.25340	355.42000	0.35542	253.400		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Call	259.46000		0.25946	361.48000	0.36148	259.460		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 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.76347		226.76347	226.71097	226.71097			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,773.47000		3.77347	3,720.97000	3.72097	3,773.470		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	3,763.47000		3.76347	3,710.97000	3.71097	3,763.470		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 01/08/2013	Bond Future	223.01	Call	3,753.47000		3.75347	3,700.97000	3.70097	3,753.470		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 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.55713		112.99027	5.48839	113.25477		3.19	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,777.07000		99.77707	100,041.57000	100.04157	99,777.070		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.57935		110.42663	5.50514	110.69438		3.14	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,208.03000		1.20803	1,377.60000	1.37760	1,208.030		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	738.60000		0.73860	640.42000	0.64042	738.600		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,872.41000		1.87241	2,079.48000	2.07948	1,872.410		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	405.21000		0.40521	344.53000	0.34453	405.210		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,898.64000		1.89864	2,106.86000	2.10686	1,898.640		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	396.01000		0.39601	336.48000	0.33648	396.010		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,925.01000		1.92501	2,134.37000	2.13437	1,925.010		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	386.97000		0.38697	328.58000	0.32858	386.970		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,197.11000		108.19711	108,464.86000	108.46486	108,197.110		0.00	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 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.59573	111.90949	5.51491	112.18283			3.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,375.83000	2.37583	2,586.81000	2.58681	2,375.830		3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	490.74000	0.49074	428.38000	0.42838	490.740		3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,883.24000	1.88324	2,073.93000	2.07393	1,883.240		3.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	694.98000	0.69498	612.33000	0.61233	694.980		3.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,326.61000	2.32661	2,535.82000	2.53582	2,326.610		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	507.65000	0.50765	443.52000	0.44352	507.650		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,351.17000	2.35117	2,561.27000	2.56127	2,351.170		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	499.14000	0.49914	435.90000	0.43590	499.140		3.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.60552	109.26369	5.51761	109.54143				0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	485.94000	0.48594	763.68000	0.76368	485.940			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	423.18000	0.42318	700.92000	0.70092	423.180			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	454.56000	0.45456	732.30000	0.73230	454.560			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 01/08/2013	Bond Future			5.74915	111.27574	5.68131	111.60532			4.28	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,392.24000	102.39224	102,721.82000	102.72182	102,392.240		4.51	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		4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.77726	112.84738	5.70521	113.18107			4.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,818.25000	2.81825	3,086.13000	3.08613	2,818.250		4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	478.84000	0.47884	413.03000	0.41303	478.840		4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,852.72000	2.85272	3,121.83000	3.12183	2,852.720		4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	468.29000	0.46829	403.71000	0.40371	468.290		4.38	0.00	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	6.31	Call	2,887.36000		2.88736	3,157.68000	3.15768	2,887.360	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	457.93000		0.45793	394.56000	0.39456	457.930	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,553.40000		5.55340	5,874.50000	5.87450	5,553.400	4.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	74.26000		0.07426	61.67000	0.06167	74.260	4.48	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.79925		110.33208	5.72230	110.67226		4.30	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,275.69000		3.27569	3,539.86000	3.53986	3,275.690	4.48	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	663.74000		0.66374	587.73000	0.58773	663.740	4.48	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,307.92000		3.30792	3,573.11000	3.57311	3,307.920	4.49	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	653.14000		0.65314	578.15000	0.57815	653.140	4.49	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,243.59000		3.24359	3,506.73000	3.50673	3,243.590	4.48	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	674.49000		0.67449	597.45000	0.59745	674.490	4.48	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.82166		111.82610	5.73955	112.17159			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	953.78000		0.95378	1,299.27000	1.29927	953.780		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	995.32000		0.99532	1,340.81000	1.34081	995.320		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	912.23000		0.91223	1,257.72000	1.25772	912.230		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 01/08/2013	Bond Future			5.02550		101.48635	4.94333	101.52256		0.27	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,488.24000		30.48824	30,524.45000	30.52445	30,488.240	0.29	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	0.29	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.60070		102.91974	4.39828	102.95599		0.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Call	8.62000		0.00862	19.71000	0.01971	8.620	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	64.28000		0.06428	39.12000	0.03912	64.280	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	9.02000		0.00902	20.42000	0.02042	9.020	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	62.88000		0.06288	38.03000	0.03803	62.880	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	9.42000		0.00942	21.15000	0.02115	9.420	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	61.49000		0.06149	36.97000	0.03697	61.490	0.10	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.99628		107.04485	5.90816	107.52986		5.25	0.00	0	7,664.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,473.66000		99.47366	99,958.67000	99.95867	99,473.660	5.53	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	5.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.03138		108.55672	5.93864	109.04808		5.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,850.23000		3.85023	4,263.81000	4.26381	3,850.230	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	438.85000		0.43885	361.07000	0.36107	438.850	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,891.21000		3.89121	4,306.27000	4.30627	3,891.210	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	429.07000		0.42907	352.77000	0.35277	429.070	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,932.33000		3.93233	4,348.85000	4.34885	3,932.330	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	419.47000		0.41947	344.63000	0.34463	419.470	5.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.06191		106.37497	5.96397	106.87489		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,828.42000		3.82842	4,212.23000	4.21223	3,828.420	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	836.82000		0.83682	720.71000	0.72071	836.820	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,755.71000		3.75571	4,136.56000	4.13656	3,755.710	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	862.47000		0.86247	743.40000	0.74340	862.470	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,792.00000		3.79200	4,174.34000	4.17434	3,792.000	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	849.56000		0.84956	731.98000	0.73198	849.560	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.09631		107.81543	5.99293	108.32282			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	554.60000		0.55460	1,061.99000	1.06199	554.600		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	457.30000		0.45730	964.69000	0.96469	457.300		0.00	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 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	505.96000		0.50596	1,013.35000	1.01335	505.960		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 01/08/2013	Bond Future			6.09400		106.31397	6.00117	106.89054		5.94	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,269.50000		97.26950	97,846.07000	97.84607	97,269.500	6.25	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	6.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.13100		104.41962	6.03392	105.00384		6.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,397.34000		4.39734	4,886.02000	4.88602	4,397.340	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	535.73000		0.53573	440.19000	0.44019	535.730	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,443.20000		4.44320	4,933.62000	4.93362	4,443.200	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	524.36000		0.52436	430.56000	0.43056	524.360	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,489.22000		4.48922	4,981.34000	4.98134	4,489.220	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	513.20000		0.51320	421.10000	0.42110	513.200	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,912.10000		7.91210	8,477.37000	8.47737	7,912.100	6.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	85.75000		0.08575	66.80000	0.06680	85.750	6.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.16298		105.82174	6.06125	106.41574		6.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,385.35000		4.38535	4,836.56000	4.83656	4,385.350	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,037.59000		1.03759	894.80000	0.89480	1,037.590	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,426.09000		4.42609	4,879.02000	4.87902	4,426.090	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,022.46000		1.02246	881.39000	0.88139	1,022.460	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,344.75000		4.34475	4,794.23000	4.79423	4,344.750	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,052.90000		1.05290	908.38000	0.90838	1,052.900	6.65	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.19456		103.85817	6.08807	104.46085			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Call	592.53000		0.59253	1,195.21000	1.19521	592.530		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	648.52000		0.64852	1,251.20000	1.25120	648.520		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	536.52000		0.53652	1,139.20000	1.13920	536.520		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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.98054		84.17284	7.86367	85.22911		14.15	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	8.00	Call	2,231.48000		2.23148	2,870.26000	2.87026	2,231.480		4,462,960.00	2,000	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,057.60000		2.05760	1,640.11000	1.64011	2,057.600		4,115,200.00	2,000	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,223.73000		74.22373	75,280.00000	75.28000	74,223.730		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		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.04682		82.21737	7.92668	83.28814		16.13	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,505.18000		7.50518	8,370.87000	8.37087	7,505.180		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,331.36000		1.33136	1,126.28000	1.12628	1,331.360		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,562.60000		7.56260	8,430.90000	8.43090	7,562.600		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,310.70000		1.31070	1,108.23000	1.10823	1,310.700		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,620.17000		7.62017	8,491.05000	8.49105	7,620.170		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,290.31000		1.29031	1,090.42000	1.09042	1,290.310		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,808.94000		11.80894	12,807.58000	12.80758	11,808.940		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	391.72000		0.39172	319.59000	0.31959	391.720		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.10777		83.32143	7.98429	84.40805		16.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	6,632.79000		6.63279	7,382.06000	7.38206	6,632.790		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	2,997.32000		2.99732	2,659.97000	2.65997	2,997.320	16.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,683.41000		6.68341	7,435.40000	7.43540	6,683.410	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,966.81000		2.96681	2,632.18000	2.63218	2,966.810	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	6,734.17000		6.73417	7,488.86000	7.48886	6,734.170	16.69	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,936.58000		2.93658	2,604.65000	2.60465	2,936.580	16.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.16911		81.30474	8.04229	82.40661			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	2,907.32000		2.90732	1,805.45000	1.80545	2,907.320		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	2,816.66000		2.81666	1,714.79000	1.71479	2,816.660		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	2,726.14000		2.72614	1,624.27000	1.62427	2,726.140		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.97195		175.97195	175.93391	175.93391			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,981.95000		2.98195	2,943.91000	2.94391	2,981.950		0.00	0	0.00
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	2,971.95000		2.97195	2,933.91000	2.93391	2,971.950		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	2,961.95000		2.96195	2,923.91000	2.92391	2,961.950		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future			130.62994		130.62994	130.60777	130.60777			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	639.94000		0.63994	617.77000	0.61777	639.940		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	629.94000		0.62994	607.77000	0.60777	629.940		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	619.94000		0.61994	597.77000	0.59777	619.940		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			139.60927		139.60927	139.63642	139.63642			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,619.27000		1.61927	1,646.42000	1.64642	1,619.270		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	1,609.27000		1.60927	1,636.42000	1.63642	1,609.270		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	1,599.27000		1.59927	1,626.42000	1.62642	1,599.270		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 01/08/2013	Bond Future			7.65935		96.70682	7.55764	97.64266		12.00	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,091.80000		86.09180	87,027.64000	87.02764	86,091.800	12.51	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	12.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.72545		94.53592	7.62071	95.48451		13.52	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,307.52000		8.30752	9,110.96000	9.11096	8,307.520	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	976.26000		0.97626	831.11000	0.83111	976.260	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,370.39000		8.37039	9,175.95000	9.17595	8,370.390	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	959.27000		0.95927	816.24000	0.81624	959.270	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,433.38000		8.43338	9,241.05000	9.24105	8,433.380	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	942.52000		0.94252	801.60000	0.80160	942.520	14.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.78720		95.80536	7.67926	96.76838		13.65	0.00	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	Call	7,075.28000		7.07528	7,763.61000	7.76361	7,075.280	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,605.42000		2.60542	2,330.73000	2.33073	2,605.420	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,967.23000		6.96723	7,650.73000	7.65073	6,967.230	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,662.62000		2.66262	2,383.10000	2.38310	2,662.620	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,021.18000		7.02118	7,707.10000	7.70710	7,021.180	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,633.89000		2.63389	2,356.79000	2.35679	2,633.890	14.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.84651		93.56411	7.73546	94.54082			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	1,648.78000		1.64878	672.07000	0.67207	1,648.780		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	1,828.06000		1.82806	851.35000	0.85135	1,828.060		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	1,738.36000		1.73836	761.65000	0.76165	1,738.360		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.09504		85.30728	7.95775	86.61345		14.85	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	74,859.38000		74.85938	76,165.55000	76.16555	74,859.380	15.44	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	15.44	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.16174		83.22794	8.02061	84.55226		16.79	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	2,418.60000		2.41860	2,998.68000	2.99868	2,418.600	16.71	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	5,784.80000		5.78480	5,040.56000	5.04056	5,784.800	16.71	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,349.40000		2.34940	2,918.98000	2.91898	2,349.400	16.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	5,913.70000		5.91370	5,158.96000	5.15896	5,913.700	16.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	2,383.74000		2.38374	2,958.56000	2.95856	2,383.740	16.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	5,848.89000		5.84889	5,099.39000	5.09939	5,848.890	16.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.21745		109.85037	8.10051	111.27305				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	4,714.18000		4.71418	3,291.50000	3.29150	4,714.180			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	4,584.63000		4.58463	3,161.95000	3.16195	4,584.630			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	4,455.33000		4.45533	3,032.65000	3.03265	4,455.330			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.28738		106.98084	8.16703	108.42316				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	5,540.32000		5.54032	4,098.00000	4.09800	5,540.320			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	5,410.99000		5.41099	3,968.67000	3.96867	5,410.990			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	5,281.92000		5.28192	3,839.60000	3.83960	5,281.920			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	970.08420		0.09701	971.77940	0.09718	970.084	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	4.08420		0.00041	5.77940	0.00058	4.084	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	872.57640		0.08726	874.92440	0.08749	872.576	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	6.57640		0.00066	8.92440	0.00089	6.576	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	776.39190		0.07764	779.55720	0.07796	776.392	12.46		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	10.39190		0.00104	13.55720	0.00136	10.392	12.46		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	499.13360		0.04991	504.86840	0.05049	499.134	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	421.13360		0.04211	426.86840	0.04269	421.134	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	452.84380		0.04528	458.64910	0.04586	452.844	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	474.84380		0.04748	480.64910	0.04806	474.844	13.59		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	411.91570		0.04119	417.77410	0.04178	411.916	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	533.91570		0.05339	539.77410	0.05398	533.916	13.73	0.00	0	0.00
Total for Derivatives :											560,272,096.38	91,889	2 050 488.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.86912		100.85369			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.00500		107.20366	5.93500	107.32054			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		101.10996		101.09212			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.01500		112.18624	6.95000	112.49274			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.03635		100.01808			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.03688		100.01835			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.48448	8.00000	47.47436			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.78000		102.31169	7.71500	102.58128			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.15500		104.58563	6.08500	104.69180			49,240,000.00	8,000	10,488,000.00
AB07	On 07/03/2014	Spot Bond			6.12000		103.86367	6.06000	103.89339			0.00	0	8,429,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.39774		100.37784			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			7.24000		110.82382	7.17500	111.03634			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		101.07104		101.05383			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.60000		134.85792	0.60000	134.81266			0.00	0	5,085,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	1.23000	284.51691	1.19000	285.37224			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.92851		99.91051			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.53933		101.52295			0.00	52,000,000	8,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.81498		101.79752			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.19431		101.17539			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.24835		101.22860			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.28427		101.26397			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.41500	110.70697	6.34500	110.81312			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.83745		103.81750			0.00	2,400,000	600,000.00
ABL11A	On 29/09/2014	Spot Bond	6.72000	104.93622	6.66000	104.99583		94,080,000.00		14,000	14,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.19455		102.17588			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.90700		101.88659			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.88152		100.86056			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.86377		100.84418			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.94007		100.91872			0.00	1,200,000	700,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.15428		101.13476			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.82000	104.51682	5.76000	104.52069		34,920,000.00		6,000	730,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	102.13758		102.12056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.04481		100.02987			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.40649	4.35000	128.35047			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.90000	125.15378	1.86000	125.19390			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	117.14391	1.85000	117.10062			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	104.19716	2.75000	104.15602			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.54000	121.38323	9.47500	121.54266			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.18858		101.15723			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.27713		101.25209			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.34720		101.32077			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.55229		101.52450			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	114.10403	3.15000	114.05780			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.83133	100.00000	30.75663			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.97000	171.72861	0.93000	172.15901			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.46698	2.76000	151.40721		276,000,000,000.00	100,000,000	50,000,000.00	
ABN09	On 27/06/2023	Spot Bond	1.00000	179.33251	0.96000	179.89863			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	180.09697	1.48000	180.03220			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.53625	74.31521	6.47125	74.58110			0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	6.53625	74.31521	6.47125	74.58110			0.00	0	410,000.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.73698	84.61000	14.71224			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	91.26000		91.14000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.18076		101.16179			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.19000		93.04000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.98783	100.00000	38.91386			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.06000		91.92000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.82000		92.68000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.32000		88.24000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.22000		88.14000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.82563		100.80829			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.66924		100.65168			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.86000		87.78000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.26000	107.35931	6.20000	107.43257			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	104.76000		103.88000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	91.57000		91.46000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.83000		92.60000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	92.26000		92.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000	100.98179		100.96439			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.94500	118.60915	5.87500	118.75520			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	101.60000		102.60000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.70775		100.68866			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	89.69000		89.62000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	89.07000		89.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.70000	108.29733	1.69000	108.36988			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.80500	158.68399	1.80500	158.62553			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.09000	206.90648	2.09000	206.82859			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	105.04000		106.09000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	89.46000		89.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.91500	100.64209	7.82000	101.25735			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.45000		99.86000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	95.10000		95.14000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	96.67000		96.11000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	103.45059		103.22818			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	93.19000		93.24000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.84000	114.08077	6.77500	114.34327			0.00	0	3,052,000.00
ABS5	On 01/05/2015	Spot Bond	5.95500	104.72739	5.88500	104.84100		95,280,000.00		16,000	2,463,000.00
ABS6	On 01/06/2020	Spot Bond	7.46500	103.76321	7.38000	104.21318			0.00	0	2,279,000.00
ABS7	On 11/09/2026	Spot Bond	8.58000	103.44894	8.48000	104.22368			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.37500	109.30381	6.30500	109.47207		86,062,500,000.00		13,500,000	13,857,000.00
ABSI1	On 11/06/2014	Spot Bond	0.60000	128.69405	0.60000	128.65083			0.00	0	8,405,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	124.34228	4.00000	124.28905			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.03000	289.33498	0.99000	290.20981			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	128.19207	-0.16001	128.15169			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.91000	134.35202	0.90500	134.35797			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	99.95614		99.93233			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	101.23610		101.21686			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.73550	100.00000	25.67247			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	99.82807		99.80638			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	99.82807		99.80638			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.50500	104.09659	8.50500	104.09659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	10.10500	109.34110	10.03500	109.45981			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.03254		100.04740			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.65367	100.00000	1.64862			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.03456		100.04873			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.06306		100.06742			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	101.15931		101.14129			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.85664	100.00000	9.82656			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	101.14885		101.13099			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.03051		100.04608			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.82126	11.00000	56.80502			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.30825	100.00000	6.28900			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.01798		99.99967			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	101.00056		100.98100			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	101.28834		101.26828			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.35271		101.33162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	101.49725		101.47387			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.28824		101.26817			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.33180		101.31104			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.35096		101.32991			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.35130		102.32982			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.35130		102.32982			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.36634		102.34472			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.25340		101.23389			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.36634		102.34472			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.33626		102.31491			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.44132		82.42266			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.22894		101.20982			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	101.20990		101.19108			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.12079		101.10151			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	101.20990		101.19108			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.30570		101.28535			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.34905		101.32802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	101.36648	101.34517			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.33165	101.31089			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	101.12269	101.10525			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.25341	101.23389			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.74957	100.73134			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	7.75500	113.21384	7.67000	113.76633		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	101.14892	101.13106			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.07500	104.08043	7.02000	104.09760		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.43020	100.41153			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.54747	100.52724			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.35049	101.33265			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	100.45588	100.43694			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.30997	100.00000	5.29815		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.51861	100.00000	5.50646		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	75.60818	75.58813			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	143.02407	141.89646			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	143.05060	141.92150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	101.28820		101.26813			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.01196		100.03394			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.01196		100.03394			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.45588		100.43694			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	99.93036		99.91283			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.24461		101.22524			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.23416		101.21494			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.48681		102.47117			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.79515		99.77618			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.48553		102.46992			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.32347		102.30227			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.13343		103.11275			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.36377		101.34460			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.81627		101.79588			0.00	23,800,000	11,900,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.11040		101.09099			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.29344		101.27329			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	99.68048		99.64068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	0.00000	101.25785	101.24101			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	101.06341	101.04690			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.26570	101.24599			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.25405	100.23715			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.12623	101.10872			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.09656	101.07953			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.15415	101.13620			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.26222	101.24256			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.20119	101.18250			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.13146	101.11388			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.15066	101.13277			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.75026	10.23000	101.72269		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.16971	101.15152			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.14019	101.12246			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	101.60202	101.57698			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	103.00651	102.95813			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	101.08111	101.06403			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	7.85500	113.39146	7.79000	113.69538		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	101.25693	101.23736			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.88392	1.75000	106.84467		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.14891	101.13105			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.15226	101.13434			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.23385	101.21433			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.27720	101.25700			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.19048	101.17166			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	101.16792	101.14947			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.26854	101.24846			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.22518	101.20580			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.32055	101.29965			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.23385	101.21433			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.28588	101.26553			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.26160	101.24164			0.00	18,286,000	9,143,000.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.26854	101.24846			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.22637	101.20728			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.30031	101.28005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	101.32295	101.30233			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	101.03769	101.02143			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	101.05813	101.04170			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.14007	101.12234			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.16624	101.14810			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.32828	101.30757			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.31708	101.29623			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.41584	101.39340			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.24253	101.22287			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.40198	101.37977			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.40717	101.38488			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.41584	101.39340			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	87.29287	87.27561			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.34654	101.32523			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.34654	101.32523			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	105.57736	104.77119			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	106.33218	105.51983			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.15577	101.13750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL206	On 21/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.14362		101.12555			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.44672		100.43125			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		100.00000	1.47261	100.00000	1.46205		5,000,000,000,000.00	50,000,000	50,000,000.00	
ADCB01	On 08/03/2018	Spot Bond		0.00000	102.34472		102.32478			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond		0.00000	101.12397		101.10918			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	5.56463	100.00000	5.55115			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.03492		100.01746			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.03890		100.01944			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.04154		100.02076			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.64023		100.62199			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.71131		100.69102			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.80595		100.78293			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.49108		100.47345			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		6.47500	100.76478	6.41000	100.91767			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.64927		100.62594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.76483		100.73731			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.07500	108.66301	7.01000	108.96194			0.00	0	3,800,000.00
AIR02	On 30/04/2023	Spot Bond	8.02000	125.46675	7.92000	126.22851			0.00	0	1,020,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.06476	100.00000	43.95685			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.20500	113.97644	6.13500	114.14818		12,410,000.00		2,000	9,161,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.03556	100.00000	41.93261			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.30465	100.00000	12.27742			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.05500	163.50246	2.05500	163.44112			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	127.06812	3.85000	127.01416			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.66493		100.64878			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.51062		100.49603			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.01283		100.99460			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.32500	112.18191	7.26000	112.46320			0.00	0	4,500,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.63608		100.61846			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.66331		100.64492			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.76920	100.00000	61.61792			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.37046		100.35288			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.13000	113.61416	6.06000	113.75910			0.00	0	5,032,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000	101.08345		101.06223			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	101.29528		101.27567			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.31000	102.12468	6.25500	102.12487			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.97962		100.96046			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.70000	103.80068	6.64000	103.86050			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.29000	111.11629	7.22500	111.34851			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.36797		100.34958			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.68432	105.79166	9.64127	105.82676			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.38147		101.35436			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.81476	103.54283	9.76932	103.56940			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.83051	103.49378	9.78457	103.52116			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.38132		101.35420			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.84626	103.51166	9.79982	103.54439			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.39590	106.66023	10.32173	106.90830			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.41593		101.38812			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.41593		101.38812			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.41598		101.38818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12		On 31/03/2016	Spot Bond	9.93432	103.02772	9.89127	103.06110		0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	9.89409	103.83561	9.85383	103.86498		0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	9.81476	103.54283	9.76932	103.56940		0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	9.74872	104.30708	9.70023	104.35487		0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	8.89508	103.87614	8.84449	103.93571		0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	101.33983		101.31354		0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	101.32433		101.29802		0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	101.32433		101.29802		0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	101.24898		101.22419		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	9.91008	102.62982	9.88420	102.65326		0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	10.06500	105.01813	10.00000	105.27887		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	102.30274	10.22500	102.57440		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	100.95207		100.93347		0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	101.20840		101.18472		0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	101.34474	12.22500	101.31919		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.30379		101.27790			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.72500	104.85922	9.63500	105.15317			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.26269		101.23762			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.29694		101.27119			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.29694		101.27119			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	101.24624		101.22151			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.93984		100.92124			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.68432	106.12809	12.64127	106.15340			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.82987	106.42881	13.76932	106.56418			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.69484	104.74727	12.63081	104.82974			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.74056		101.70585			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.74056		101.70585			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.74056		101.70585			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.80854		101.77246			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.20007	100.00000	8.18452			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.28391	100.00000	21.23178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.37075	100.00000	19.32331			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.95726	100.00000	11.92797			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.96936	100.00000	11.94038			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.45688	100.00000	14.42148			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.52665	100.00000	12.49596			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.85855	100.00000	56.75068			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.56280		100.54723			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.41611		101.38831			0.00	11,692,320	2,923,080.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.45067		101.42218			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.94000	176.97447	0.90000	177.27895			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.92500	162.51267	6.84000	164.42688			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.92500	162.62684	6.84000	164.52498			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.32500	107.90402	7.22500	108.83084			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.33794		100.31544			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.03804		101.01731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	0.00000	100.01564		100.03634			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.66159		101.64736			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.39169		100.37471			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.50918		101.48954			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.18274		101.16434			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.09706	100.00000	52.96843			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	90.78943	100.00000	90.57479			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.52500	103.53178	6.56000	103.36811		195,750,000,000.00	30,000,000	102,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.70268		101.68627			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.56323		100.54511			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.57583		100.55731			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.61781		100.59793			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.65976		100.63851			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.77689		100.75183			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.94632	100.00000	5.93175			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.39941		100.38211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.42117		100.40291			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.43048		100.41182			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.43359		100.41479			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.47083		100.45040			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.52041		100.49781			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.81652	100.00000	5.80228			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.81652	100.00000	5.80228			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.19185		101.17375			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.29537		101.27575			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.32360		101.30357			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.06000	107.36049	6.99500	107.63072			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.40827		101.38699			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.55863		101.53514			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.15942	100.00000	4.14934			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.15942	100.00000	4.14934			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.94500	107.84107	5.88500	107.89531			101,065,000.00	17,000	2,599,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	99.99986		99.98327			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	98.93756		98.92259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.60183		99.58761			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.51693		98.50267			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.03067		100.01533			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.35576	100.00000	6.34036			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.03439		100.01706			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.03078		100.01538			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.03253		100.01627			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.03572		100.01786			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.04890		100.02444			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.06723		100.03275			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	101.24818		101.22925			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.06758		101.04991			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	101.25350		101.23398			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.65644		102.64054			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.37240	100.00000	11.34454			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.52000	109.51933	6.46000	109.58682			0.00	0	2,933,000.00
CBL08	On 02/11/2016	Spot Bond	7.94000	119.03458	7.87500	119.22404			47,640,000.00	6,000	106,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.67192		100.64391			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.54040		101.52358			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.64000	107.96642	7.57500	108.12169			106,960,000.00	14,000	8,076,000.00
CBL12	On 06/09/2018	Spot Bond	9.63500	109.22262	9.57000	109.47132			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.55417		100.52780			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.88500	110.62764	9.82000	110.88943			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.32912		100.35048			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.83000	105.54903	7.76500	105.75366			117,450,000.00	15,000	1,177,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	99.99953		99.97436			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.32500	106.01028	10.26000	106.28208			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.40074		100.38170			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.84671		101.81969			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.31107		100.29281			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.56500	100.04988	8.47500	100.49200			0.00	0	8,000.00
CCT01	On 23/06/2023	Spot Bond	8.77000	130.29231	8.67000	131.03569			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.62000	126.23404	8.52000	127.01215			0.00	0	300,000.00
CCT03	On 15/03/2025	Spot Bond	8.19000	124.27954	8.10000	125.02997			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.17407		102.14505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	10.19000	106.30174	10.12500	106.43525			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.20146		100.17904			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.11065		101.07473			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.27660		101.23526			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.79477		101.77173			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	102.15923		102.12687			0.00	50,000,000	50,000,000.00
CLN108	On 20/06/2013	Spot Bond	0.00000	101.24482		101.22544			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	101.24482		101.22544			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	101.24482		101.22544			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	99.82956		99.80800			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	101.25354		101.23402			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	101.16633		101.14820			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	101.09654		101.07951			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98638			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.06018		100.06554			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.00060		100.98104			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.05907		100.06480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	0.00000	101.16629		101.14815			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	101.10524		101.08806			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.06498		100.06867			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.01825		99.99994			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.01737		99.99995			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	99.80972		99.78575			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	101.27098		101.25118			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	101.20994		101.19111			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	101.22732		101.20822			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.66500	103.78713	9.59500	103.78383			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.24500	102.62554	7.17500	102.62891			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.03420		100.04852			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.60215		101.57711			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.93527		101.91356			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.93527		101.91356			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.19010		100.16894			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.66895	100.00000	23.61161			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.47683	100.00000	23.41996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.28826		101.26819				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	60.49707	100.00000	60.35052				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	60.84704	100.00000	60.69801				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.87329		102.85707				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	101.72776		101.70178				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.94464	10.11000	103.91632				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.72776		101.70178				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.83455		100.81605				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	102.60889		102.56986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	0.00000	102.81756		102.77312			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	110.66675	2.76000	110.62302			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	110.61070	3.14000	110.56586			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.86248	8.25000	101.84011			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	102.94565		102.90159			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.72776		101.70178			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.72776		101.70178			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	110.22353	3.10000	110.17913			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.07679	2.40000	110.03450			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.86955		101.84025			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.45050		101.42787			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.76029		101.73274			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.71608		100.69867			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.72609		100.70844			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.00500	105.34233	6.93500	105.53747			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.76188		100.74379			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.75049		100.73267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	100.58568		100.56668			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.59684		100.57764			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.05500	105.51363	6.98500	105.70915			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.05500	105.51363	6.98500	105.70915			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	109.49585		109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	111.90247		111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.10500	108.79048	7.03500	108.99263			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.32312		101.30249			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.47291		101.44992			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	101.13942		101.12266			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	101.14706		101.13020			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.63643		100.61880			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.63643		100.61880			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.21941	100.17539	51.09513			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.86863		101.84057			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.16414		100.14589			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.34327		101.32233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	99.98278		99.96566			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.98139		99.96300			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.24626	9.35000	102.22045			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.24626	9.35000	102.22045			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	99.93142		99.91415			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	99.93120		99.91388			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	103.97859		103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	99.96938		99.93973			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.23104		101.21296			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	99.97004		99.94100			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.02944		101.01176			0.00	900,000	900,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.02944		101.01176			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.02944		101.01176			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.02944		101.01176			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.02944		101.01176			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.05787		101.03969			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.10510		101.08610			0.00	1,350,000	1,350,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.10510		101.08610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	101.10510		101.08610			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.10510		101.08610			0.00	900,000	900,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.10510		101.08610			0.00	1,350,000	1,350,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.11299		101.09385			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.65500	110.75965	7.59000	111.05672			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	101.56023		101.53585			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.05161		100.03440			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	101.10272		101.08583			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	101.10272		101.08583			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.43687		100.41779			0.00	9,000,000	9,000,000.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.52347		101.49968			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.97117		99.94236			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	101.78447		101.75653			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.21650		101.19726			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.20783		101.18873			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.22729		101.20819			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.01713		99.99990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276		On 24/05/2017	Spot Bond	0.00000	99.97871	99.95755			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	99.91537	99.89407			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.22381	101.20476			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.68394	101.65719			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.47770	101.45848			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.11324	101.09538			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.00860	100.99098			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.17313	101.15458			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.37253	101.35080			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.37253	101.35080			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.37253	101.35080			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.37253	101.35080			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.24912	100.22992			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	99.87151	99.85296			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.28649	101.26432			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.28649	101.26432			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.27073	101.24884			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.11840	101.09650			0.00	0	4,114,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	0.00000	101.27073		101.24884			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.93505		100.91274			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.42242		101.40022			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.11844		101.09655			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.11844		101.09655			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.11177		101.08974			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.24092	100.00000	6.22580			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	101.38986		101.36784			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
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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.19005		100.16890		0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.19500	102.37967	9.10000	102.95803		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	9.71500	103.90770	9.63000	104.48529		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.05680		101.03586		0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.43661		101.41385		0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.18529		100.16466		0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.55933		100.53994		0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.49201		100.47052		0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.54000	8.80500	100.51645		0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.08721		101.06759		0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	101.27925		101.27925		0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.49000		100.46949		0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.12494		100.10410		0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.06718	100.00000	0.01079		0.00	0	60,000,000.00
CLN39		On 07/02/2016	Spot Bond	100.00000	24.58637	100.00000	24.53136		0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	24.58637	100.00000	24.53136		0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.42974	7.01000	36.42298		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond		0.00000	168.76558		170.82994			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	0.00062	100.00000	0.00062			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		7.31000	134.85151	7.22500	135.54890			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		6.92500	162.51267	6.84000	164.42688			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		6.92500	162.62684	6.84000	164.52498			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	83.15184		83.13270			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	83.00778		82.98848			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.87912		100.85870			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.87912		100.85870			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.34051		101.31962			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.24295		101.22360			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.26216		101.24250			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.87205		100.85159			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.26854		101.24846			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.55933		100.53994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.14014		101.12213			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.59000	110.18404	7.53500	110.26993			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.43000	110.66963	7.36500	110.92771			0.00	0	5,000,000.00
COJ05	On 05/06/2023	Spot Bond	8.47500	130.53612	8.38500	131.20794			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.00500	113.64205	6.93500	113.79050			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.06500	117.30755	7.97500	117.85049			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.50500	105.21104	8.42000	105.76408			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.67000	105.50381	9.57000	106.28519			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	99.89493		99.87723			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.91032		99.89228			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.80641		99.78843			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.37894		100.36096			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	101.26162		101.24712			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.11085		101.09623			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.96895		100.95404			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.92500	102.65975	10.83500	103.25710			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.39409		100.37774			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.56500	102.68473	6.50000	102.91167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG46	On 29/07/2013	Spot Bond	0.00000	100.34685		100.33240			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.32023		101.29380			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.38789		101.36008			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.25233		101.22727			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.00500	103.43045	5.93500	103.43225			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.80500	124.53511	5.73500	124.73981			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.71500	117.30342	6.63000	117.77722			376,040,000.00	56,000	36,602,000.00
DV23	On 27/02/2023	Spot Bond	7.18500	121.84041	7.10000	122.48201			215,550,000.00	30,000	86,733,000.00
E170	On 01/08/2020	Spot Bond	6.32500	145.07200	6.24000	145.65533			278,300,000,000.00	44,000,000	25,853,200.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.28563		107.26206			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	99.81309		99.78953			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	99.79714		99.77158			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	99.78622		99.75933			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.49002		101.46429			0.00	0	5,000,000.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.07088	-0.30000	131.03010			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.23500	125.23731	1.23500	125.19313			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.30500	112.24191	1.30500	112.20210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	7.91500	117.61266	7.82500	118.11883			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.81500	118.83453	7.72500	119.38501			0.00	0	5,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.72000	109.77030	8.62000	110.48820			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	0.00000	99.35773		100.00000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.01149		100.03360			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.25816		100.24207			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	100.00000	82.17903	100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.11523	100.00000	39.02048			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	82.21905	100.00000	99.99993		10,000,000,000,000.00	100,000,000	100,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	125.02361	3.00000	124.97358			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.96500	110.53710	9.89500	110.64271			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.24907		107.22924			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.60343		100.58192			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.92580		100.90479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	8.24500	102.64482	8.18000	102.88224			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.12426		100.03398			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.11381		100.02517			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.11117		100.09263			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.12667		100.03601			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.12308		100.10254			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.10087		100.01426			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.10494		100.01769			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.10821		100.02046			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.10137		100.01467			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.10241		100.08532			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.10719		100.08931			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.42500	106.67032	5.35500	106.80742		10,925,950,000.00		2,014,000	6,014,000.00
ES18	On 20/04/2018	Spot Bond	6.00500	114.44740	5.94000	114.72477		462,385,000.00		77,000	204,077,000.00
ES23	On 25/01/2023	Spot Bond	6.71500	126.33866	6.63000	127.00310		0.00		0	246,000,000.00
ES26	On 02/04/2026	Spot Bond	7.50500	103.89406	7.40500	104.70926		600,400,000.00		80,000	59,045,000.00
ES33	On 15/09/2033	Spot Bond	8.47500	92.01490	8.37000	92.93872		576,300,000.00		68,000	620,832,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.98239		99.96481			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.65843		100.64018			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.85750		100.84199			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.04233		101.02744			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.76935	100.00000	10.74325			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.48001	100.00000	10.45462			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.15131		100.13240			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.15670		100.13711			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.17390		100.15216			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.18357		100.16061			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.05500	105.33450	5.98500	105.40713			48,440,000.00	8,000	13,666,000.00
FRB05	On 21/12/2018	Spot Bond	7.72500	107.02177	7.66000	107.29657			0.00	0	513,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.17228		101.15604			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.17222		101.15598			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.55038		100.53077			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.94128		102.92102			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.52500	115.54882	9.46000	115.81471			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.63444		99.60880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.50840	100.00000	71.32560			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.42059		102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.01000	133.31230	1.00500	133.31778			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.07000	288.36350	1.03000	289.23442			0.00	0	3,500,000.00
FRBI28	On 31/03/2028	Spot Bond	1.78500	159.07826	1.78500	159.01973			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.98000	210.39164	1.98000	210.31307			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.21500	117.97663	6.14500	118.12076			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.97848	100.00000	28.91470			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.97848	100.00000	28.91470			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14300	54.79390	8.14400	54.75326			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	34.53335	9.50600	34.50564			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.29455	9.74000	33.26823			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	91.88240	100.00000	91.65664			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.67400		104.64484			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	99.97061		99.94211			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.15008		102.11632			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.33206		101.31130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	0.00000	99.97153		99.94388			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	99.97153		99.94388			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.04061		102.01451			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	99.97208		99.94494			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.51477		101.49111			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	99.93186		99.91470			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.80854		101.78136			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.28831		101.26824			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.43118		101.40885			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.65803		101.63169			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	101.78036		101.75360			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.41584		101.39340			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	101.74439		101.71667			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	101.89107		101.86097			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.34134		101.32011			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.33455		106.30707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	0.00000	102.09611		102.06268			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.38986		101.36784			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	101.65111		101.62489			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	101.98072		101.94916			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.48854		101.46494			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	101.59234		101.56706			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	101.87901		101.84910			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	101.73921		101.71157			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	101.96348		101.93221			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.08750		102.05421			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	101.87383		101.84400			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.81345		101.78460			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	101.61827		101.59258			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	101.58715		101.56196			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.00828		101.97628			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	101.98244		101.95085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	101.91177		101.88134		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	102.01173		101.97967		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.69603		101.66909		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.41585	100.09221	12.38574		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.24599		101.22629		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	102.10987		102.07623		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.50758		101.48404		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.70606		101.67936		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	99.97411		99.94887		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.62430		101.59890		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.39626		101.37448		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	101.41371		101.39165		0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.27607		101.25619		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.31188		101.29112		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.77029		101.74215		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.79507		100.77936		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.20217		101.18544		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	0.00000	100.79507		100.77936			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.18575		101.16895			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.28588		101.26553			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.92893	13.22500	103.94847			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.20263		101.18362			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.76746		100.75230			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.76746		100.75230			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.20436		101.18532			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.84548		101.81657			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.81155		100.79159			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65500	98.16003	2.64500	98.22196			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	104.90681		104.87616			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.14538		100.12459			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.12461		100.10382			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.06151	100.00000	1.44465			0.00	0	50,000,000.00
FRC173	On 30/06/2017	Spot Bond	100.00000	2.27706	100.00000	2.26440		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000	100.66395		100.64257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	101.40145		101.37959			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.39280		101.37108			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.60730		100.58565			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.64393		99.62351			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.74493		100.72725			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.17505		101.15678			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.48504		100.46488			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.25000	121.15236	2.24500	121.15260			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.42064		101.39847			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.43631		101.41390			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.23000	121.33817	2.22500	121.33849			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	117.60897	0.17999	117.57083			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.25000	121.15236	2.24500	121.15260			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	122.37063	1.15999	122.32765			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	124.05314	1.22999	124.00936			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.55114		100.52822			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.42481	100.00000	20.37534			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.30206		102.26758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	102.00004		101.97004			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.14728	4.73000	111.09751			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.03758		102.00702			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.21852		101.19956			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.41022		101.38822			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.88845		101.85885			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.66784		101.64175			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.60173		101.57669			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	101.36331		101.34206			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.84985		101.82207			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	101.36157		101.34034			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.69102		99.66298			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	104.08131		104.05494			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	99.97038		99.94167			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.90042	100.00000	7.85291			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.05222		100.03268			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.90000	100.58302	9.84000	100.56988			0.00	0	6,094,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000	99.89367		99.87147			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.71000	101.23366	6.65000	101.22909			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.31099		99.27963			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.36165		100.34448			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.42124		100.40122			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.49428		100.47076			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.54005		100.51434			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.91007	3.30000	137.85376			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.11405		100.09710			0.00	1,500,000	500,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.56170		102.54601			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.58866		101.55526			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.16751		103.15219			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.66115		102.64591			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.32233		102.30920			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.25336		101.23637			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.58000	276.31710	1.54000	277.13935			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.08000	288.12126	1.04000	288.99117			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.80000	271.30973	1.76000	272.11186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	1.38000	129.54412	1.37500	129.54792			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.45255		100.43376			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.98000	129.53750	0.97500	129.54295			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.67548		100.65565			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.85888		100.83984			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.45240		100.43089			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.32515		100.30609			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.14704		101.12860			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000	103.88018	2.18000	103.84078			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	99.94309		99.92874			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78451	100.00000	0.78261			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.82803	104.97509	13.79305			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	101.12364		101.10974			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	101.07470		101.06039			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.25378		100.23561			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.26191	101.07593	18.21725			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.50437	100.44759	9.48126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	0.00000	101.13316		101.11702			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.51930	100.76967	16.47900			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.51026		100.49517			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.28248		100.26360			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.23170		101.20299			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.41295		100.39878			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	114.04704	1.80000	114.00504			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.04630		100.02291			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	101.07235		101.05686			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.68426		100.67021			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.37000	112.07033	1.36000	112.14692			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.03286		98.03176			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.40000	111.72129	1.39000	111.79751			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.45000	105.60960	5.39500	105.66308		154,834,500,000.00	28,410,000	14,424,000.00	
FRX15	On 14/03/2015	Spot Bond	5.55500	107.08004	5.48500	107.18773		61,105,000.00	11,000	2,611,000.00	
FRX16	On 15/09/2016	Spot Bond	6.05500	107.24550	5.98500	107.44324		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	6.39000	109.42309	6.32500	109.73636		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	6.50500	117.62119	6.44000	117.89683		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	7.15500	109.62545	7.07000	110.06562			107,325,000.00	15,000	77,000.00
FRX23	On 28/02/2023	Spot Bond	8.03500	99.84575	7.92000	100.58751			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.12000	124.30597	8.02000	125.11991			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.83000	108.31311	8.73000	109.22147			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.47000	86.12596	9.33500	87.29362			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	102.29849		102.26924			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.92365		100.90487			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.81508		100.79617			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.64000	107.17555	7.57500	107.37719			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
GPT23	On 28/05/2013	Spot Bond	0.00000	101.21581		101.20134			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.33618		100.32156			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.60982		99.59536			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	98.77164		98.75719			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.07512		99.06067			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.27877		99.26435			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.20665		99.19222			0.00	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	0.00000	98.98841		98.97396			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	98.90170		98.88725			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.69822		100.68205			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.90819		100.88709			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.47245		100.45551			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.48372		100.46637			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.50548		100.48733			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.76772	100.00000	2.76159			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.53244		100.51334			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.56986		100.54939			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	101.39863		101.38001			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.90760		100.89079			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.68978		100.67168			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.25765		101.23858			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.05668		101.03977			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.33165		101.31313			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.15627		101.13673			0.00	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	100.62505		100.60724			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.29516		101.27650			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.38149		100.36337			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.52422		100.50966			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.30579		100.29123			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	105.70079		105.70224			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.70079		105.70224			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	95.39301	100.00000	95.16750			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.61752		100.59941			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.63588		100.61722			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.59562	102.88361	6.54151	102.99598			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.97699		105.97914			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.64057		100.62178			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.66811		100.64850			0.00	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	6.94963	117.06290	6.89556	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.33408		106.33714			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.68203		100.66201			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.70953		100.68869			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.40152	114.94363	7.34752	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.59787		107.60419			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.73727		100.71561			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.76010		100.73776			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.27296		108.28330			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	110.06353		110.08000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.68963		100.67051			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.78769		100.76700			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.81847		100.79696			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.52500	121.27488	6.44000	121.79076			241,425,000.00	37,000	30,149,000.00
HWAY23	On 07/12/2023	Spot Bond	0.85000	293.75583	0.81000	294.64863			204,000,000.00	240,000	76,120,000.00
HWAY24	On 07/12/2024	Spot Bond	0.83000	294.25207	0.79000	295.14686			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.50500	110.09915	8.39000	111.26822			42,525,000.00	5,000	17,032,000.00
HWAY35	On 31/07/2035	Spot Bond	8.50000	110.27142	8.38500	111.46328			0.00	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	0.76000	119.43937	0.75000	119.52395			26,600,000,000.00	35,000,000	618,000,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	116.15914	1.72000	116.11654			304,630,920,000.00	177,111,000	576,237,000.00
I2050	On 31/12/2050	Spot Bond	1.92000	121.42048	1.88000	122.60373			66,681,600,000.00	34,730,000	442,390,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.85000		93.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.10500	109.15644	6.03500	109.26252			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.86954		102.85195			0.00	5,200,000	1,300,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.59610		101.57805			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	101.01554		100.99747			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	101.24208		101.22487			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	101.82163		101.80526			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.60000	103.29812	6.54500	103.32360			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.60500	109.11156	6.53500	109.27792			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.99000	113.93641	6.92500	114.19688			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.53000	102.41318	6.47500	102.44404			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.53381		100.51665			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00908		100.03203			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	108.65372	3.15000	108.60965			0.00	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	6.42500	107.45178	6.35500	107.64202			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.33829		100.32139			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.35986		100.34187			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	127.46943	-0.00001	127.42871			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.98000	133.62325	0.97500	133.62887			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.88256		100.86532			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.92407		100.90601			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.96000	108.54318	6.89500	108.79954			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.39381		101.37587			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.86238		102.84574			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.13721		100.12004			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.15500	107.18508	7.09000	107.46678			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.61500	100.67305	7.53000	101.08563			53,305,000.00	7,000	34,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.35512		101.33825			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.79000	103.23440	6.72500	103.48512			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00182	100.00000	0.00182			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.45982	5.00000	100.44626			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.45982	5.00000	100.44626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.53968	5.00000	101.52582			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.45982	5.00000	100.44626			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.75620	4.00000	100.74536			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.19920		102.17541			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.11006		102.08687			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.20785		101.18389			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.10500	112.79017	8.03500	112.95359			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.02846		101.00835			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.02846		101.00835			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.12431		100.03402			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.64253	100.00000	8.62160			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.87788		100.84837			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.49544		100.46615			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.29084		100.26168			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.10500	102.96359	8.03500	103.05862			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	99.94119		99.92636			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.13695		100.12171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond	0.00000	101.10697		101.09164			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.31304		99.28778			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.88452	5.27500	99.84128			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.78369	5.27500	99.74054			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.27500	99.68306	5.27500	99.64000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.53749			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.37949	5.30000	99.33649			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.27921					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.06203	5.40000	99.01850			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.81583			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.71481			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.65718	5.40000	98.61400			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.33137		100.31570				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	101.17378		101.15079			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.68432	105.04011	9.64127	105.07497			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.68432	103.38261	9.64127	103.41691			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.31562		101.29442			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.92932		101.90256			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.28725		101.26652			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.87768	6.50000	100.86005			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.37253		101.35080			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.97578		100.95842			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.67232	100.25042	98.41271			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	99.92546		101.22692			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	99.92546		101.22692			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.88782	100.00000	25.82300			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.56821	100.00000	16.52672			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	101.08194		101.06697			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.95924		100.94457			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.76055		100.74553			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.76055		100.74553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond	0.00000	100.04521		100.03014			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.04521		100.03014			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.15087		100.13577			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.25676		100.24161			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.02715		100.01900			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	101.20431		101.18997			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	99.92642		101.21102			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	99.92805		101.26148			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	101.12301		101.10826			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.14292		101.12792			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.15125		101.13612			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.23695		101.21907			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.95924		100.94457			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.95719		100.94247			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.94457		100.92990			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.63591		100.62046			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.59815		100.58356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.59665		100.57999			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.40401		100.38735			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.40401		100.38735			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.70182		100.68290			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	69.96442	100.00000	69.79493			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.24899		101.22419			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.72140		100.69000			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	101.67038		101.64955			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.68476		100.66679			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.70018		100.68181			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.71050		100.69185			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.11500	106.58875	7.04500	106.81136			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.17000	103.67981	6.11000	103.71291			123,400,000.00	20,000	48,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.63415		101.61543			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.24000	110.80123	7.17500	111.03283			0.00	0	12,571,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.87664		100.85844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	99.91232		99.89029			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.34128		101.31966			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.28500	110.58533	7.21500	110.70233			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.36665		101.34534			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.68830		101.66665			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.07000	122.83642	2.06500	122.83735			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	2.96500	137.64069	2.96500	137.58568			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	101.30542		101.29028			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.06943		101.04848			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.88159		100.86063			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.87134		100.85035			0.00	41,000,000	41,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.50985		101.48848			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.18691		101.16612			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.55256		100.53712			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.76000	97.11240	2.75000	97.17324			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.76000	99.22589	2.75000	99.24783			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.62048		101.59795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	0.00000	100.04561		100.03040			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	101.10697		101.09164			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.22500	114.18738	10.16000	114.42506			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.56047		100.53610			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.96500	137.64069	2.96500	137.58568			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.95666	5.27500	99.91336			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.85569	5.27500	99.81248			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.75492	5.27500	99.71179			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.27500	99.65435	5.27500	99.61131			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.55188	5.30000	99.50873			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.45125	5.30000	99.40818			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.35082	5.30000	99.30784			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.05074	5.30000	99.00802			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.93154	5.40000	98.88812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 08/08/2013	Spot Bond	5.40000	98.83028	5.40000	98.78695			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.72923	5.40000	98.68599			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.62839	5.40000	98.58523			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.92239		100.90322			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.19652		100.17693			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.44284		100.42445			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.44622		100.42769			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.41684		100.39954			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.84816		100.83092			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	101.22945		101.21080			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.38218		100.36620			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.36608		100.35077			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.21815		100.20252			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.11100		100.09512			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.04952	100.00000	8.72442			0.00	130,000,000	130,000,000.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.33073		100.31505			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.41230		100.39752			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.59645	100.00000	81.41593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.30360	100.00000	54.17061		24,400,000,000,000.00	244,000,000	61,000,000.00	
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.19743	100.00000	64.04020		0.00	0	0.00	
JDC05U	On 15/05/2014	Spot Bond	100.00000	49.94792	100.00000	49.79198		0.00	0	0.00	
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.76541	100.00000	50.66910		0.00	0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	100.44180		100.42265		0.00	0	0.00	
JDG02	On 20/02/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171		0.00	0	0.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.02630	100.00000	27.95766		0.00	0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000	100.71037		100.69172		0.00	0	47,000,000.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.63171	100.00000	8.61079		0.00	0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000	100.74943		100.72975		0.00	0	25,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.00006	100.00000	33.89391		0.00	0	0.00	
KSB007	On 31/08/2017	Spot Bond	0.00000	101.75253		101.73105		0.00	0	0.00	
KSB008	On 01/11/2017	Spot Bond	0.00000	100.48655		100.46342		0.00	0	0.00	
KW01	On 31/10/2027	Spot Bond	7.32000	155.35452	7.22000	156.54201		0.00	0	0.00	
LBK01	On 25/10/2013	Spot Bond	0.00000	100.70759		100.69025		0.00	300,000	150,000.00	
LBK02	On 26/03/2015	Spot Bond	0.00000	101.65763		101.64087		0.00	0	0.00	
LGL02	On 13/08/2017	Spot Bond	7.34000	103.26124	7.27500	103.47553		117,440,000.00	16,000	3,578,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	7.39000	102.03598	7.32500	102.27956			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.00000	8.00000	57.74751			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.97239		101.94404			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.35500	105.47704	10.28500	105.60277			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.16563		102.13449			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.33039		100.31471			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.65932		100.64369			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.27715		99.26240			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.73117		99.71702			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.09858		99.08427			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	98.84726		98.83303			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	93.11224	100.00000	100.00000		100,000,000,000,000.00	000,000,000	1,000,000,000.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	99.60292		99.58874			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.72074		100.70182			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	99.94093		99.92603			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.30682		100.29188			0.00	1,000,000	600,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.77335		100.75623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.63660		100.61945			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.25008		101.23347			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.66674		101.65016			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	101.19734		101.18180			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.86154		100.84625			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.94231		100.92556			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.47196		100.45234			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.05592	100.00000	57.91373			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.32998	100.00000	55.19594			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.36491	100.00000	60.21707		10,500,000,000,000.00	105,000,000	35,000,000.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.30544	100.00000	39.21022			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.13477	100.00000	27.06904			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.98387	100.00000	9.95968			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.37467	100.00000	24.31563			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.07500	110.22120	7.01000	110.52776			28,300,000.00	4,000	18,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.40163		101.38144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M		On 13/12/2013	Spot Bond	0.00000	101.18866	101.17151			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	101.29513	101.27646			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.81877	100.80157			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.82503	100.80771			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.85635	100.83836			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	102.51968	102.50067			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	102.64798	102.62798			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	6.47500	107.42397	6.41000	107.60719		0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	7.14500	113.55924	7.08000	113.85265		0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	7.89000	116.87651	7.80000	117.45544		0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.88000	108.99685	5.82000	109.07112		0.00	0	11,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	101.07903	101.06227			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	101.12264	101.10520			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	7.96500	113.04633	7.88000	113.57702		0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	6.25500	106.34310	6.18500	106.47881		37,530,000.00	6,000	24,850,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	99.85867	99.84073			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	7.40000	104.55362	7.33500	104.76220		0.00	0	0.00
MQB01		On 31/05/2013	Spot Bond	0.00000	99.86511	99.84798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	7.10000	104.58980	7.03500	104.80067			56,800,000.00	8,000	5,539,000.00
MTN02	On 13/07/2014	Spot Bond	5.94000	108.26637	5.88000	108.31666			41,580,000.00	7,000	440,000.00
MTN03	On 13/07/2015	Spot Bond	6.30500	109.37647	6.23500	109.50165			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.04500	114.53543	6.98000	114.75939			42,270,000.00	6,000	2,567,000.00
MTN05	On 28/10/2013	Spot Bond	5.91000	101.30823	5.85500	101.31591			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.54898		99.53489			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.33710		99.32299			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.09733		99.08322			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.96983	100.00000	5.95537			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15816	100.00000	0.15777			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.25047	100.00000	6.23533			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.32700	100.00000	6.31168			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.81043	100.89771	5.79624			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.88898	100.61875	5.87464			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.14561		100.12945			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.14704		100.13072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
N4A402		On 14/08/2020	Spot Bond		0.00000	100.15066		100.13393		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.15316		100.13616		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.15580		100.13851		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.15820		100.14063		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.15928		100.14158		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.17397		100.15464		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.19090		100.16968		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.15816	100.00000	0.15777		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.15816	100.00000	0.15777		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		7.35500	106.19263	7.27000	106.76974		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.96886		100.95326		0.00	172,916,000	43,229,000.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.86763		100.85179		0.00	1,600,000	1,000,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.17309		100.19661		0.00	0	1,000,000.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.28283		101.26813		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.46351		100.44831		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	99.93312		99.91630		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond		6.30500	110.96229	6.23500	111.10100		0.00	0	6,685,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	101.81352		101.79313		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	7.32500	122.51069	7.26000	122.85112			58,600,000.00	8,000	3,349,000.00
NBK4	On 28/10/2024	Spot Bond	9.49500	35.44949	9.39500	35.86913			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.35500	106.77227	6.28500	106.88304			0.00	0	10,005,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.64508		100.62615			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.68175		100.66174			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.39000	102.95857	6.33500	102.98596			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.45008		101.43459			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.55500	108.68401	6.48500	108.85180			0.00	0	3,704,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.03584		101.01837			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	99.92581		99.90714			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.14329		101.12291			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.88709		100.86742			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.74959		100.72990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.79904		99.78040			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	82.98094		82.96247			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.81077		101.42284			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	100.52395		100.50529			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.57315		100.55272			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.45250		100.43370			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.77752		100.75709			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	78.98125		78.96214			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	99.88671		99.87031			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.72255		101.70586			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.42664		101.40932			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.85628		100.83900			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.15400		100.13473			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.17930		101.16096			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.10955		101.09231			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.83983		100.82078			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.06680		101.05023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.84213		100.82548			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.80844		100.79181			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.05500	109.23156	6.98500	109.36564			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.87000	102.93352	5.81000	102.93737			0.00	0	473,000.00
NED8	On 08/02/2014	Spot Bond		5.72000	104.73185	5.66000	104.75797			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.69626		100.68087			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		10.49000	118.79626	10.42500	119.06174			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	109.99167		110.02363			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.88891		101.86530			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		1.09000	163.10332	1.05000	163.26376			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.01500	116.03989	6.93000	116.53008			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond		0.00000	99.68035		99.66513			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	101.15625		101.13986			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond		0.00000	99.69785		99.68346			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		7.64500	115.03946	7.56000	115.63428			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.01630		99.99987			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.50740		100.49294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.01548		99.99998			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.84500	117.91450	7.76000	118.64159			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.01667		99.99998			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.01599		99.99997			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.04500	114.84693	7.96000	115.43229			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.01774		99.99997			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.01692		99.99996			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.02144		99.99963			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.01988		99.99971			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	132.92026	3.22500	132.86624			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.55500	105.82801	5.48500	105.87818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	6.81500	124.40249	6.75000	124.71937			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.14500	135.36802	7.05500	136.08945			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.98500	176.98213	0.94500	177.51093			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.00000	137.13892	7.90000	138.22899			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.64296		100.62463			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.62590		100.60807			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.77133		100.75424			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.41160		100.39375			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.42710		100.41135			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.92351		100.90612			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.14881		101.13034			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.26591	100.00000	20.21628			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.31308	100.00000	20.26333			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.34139	100.00000	20.29156			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.02061	100.00000	20.96913			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.77531	100.00000	21.72197			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.49215	100.00000	26.42727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	5.86500	107.44934	5.79500	107.59581			70,380,000.00	12,000	8,994,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.81296	100.00000	5.79888			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.94000		97.60000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.14220	100.00000	31.06593			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.48012	100.00000	10.45473			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	101.24326		101.22553			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.49719		100.47997			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.30015		101.28485			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	84.88055	100.00000	84.69441			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	101.31464		101.30019			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.18930		100.17474			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.98498		100.96746			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.85615		101.83947			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.13410		101.11749			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	101.06941		101.05310			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	101.12587		101.10874			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.43117		101.41494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.23882		101.22003			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.18095		101.16364			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	101.21996		101.20144			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.21814		101.19965			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.31031		101.29048			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.23716		101.21900			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.38922		101.36822			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.38931		101.36831			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.30268		101.28356			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.53958		101.51637			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.96234		100.94522			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.99300		100.97533			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.00679		100.98887			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.03742		101.01895			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.16894		101.14810			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.19948		101.17809			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.14252		100.12468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	100.45831		100.43842			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.10500	113.03937	5.03500	113.11867			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.34000	93.31697	5.28000	93.37536			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.74000	43.43536	6.64000	43.95942			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	5.10500	120.60599	5.03500	120.75809		156,165,013,000,000.00	590,600,000	5,167,641,000.00	
R158	On 15/09/2015	Spot Bond	5.10500	113.03937	5.03500	113.11867			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.00500	89.19759	4.93500	89.32676			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.10500	127.80064	5.03500	128.02691			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.93500	85.08771	4.86500	85.26937			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.67000	104.06795	4.61000	104.06679			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.92000	135.59717	6.82000	136.63066		90,406,472,864,000.00	064,519,200	0,306,500,200.00	
R187P	On 21/12/2026	Spot Bond	6.66000	41.07897	6.56000	41.61515			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.58000	38.91078	6.48000	39.45713			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.58000	300.54105	0.54000	301.46147		78,875,360,000.00	135,992,000	268,736,000.00	
R201	On 21/12/2014	Spot Bond	4.97000	109.34594	4.91000	109.42501		765,380,000,000.00	154,000,000	500,000,000.00	
R202	On 07/12/2033	Spot Bond	1.48000	227.17333	1.48000	227.09157		109,419,075,840.00	73,931,808	1,512,790,200.00	
R2023	On 28/02/2023	Spot Bond	6.30500	112.17728	6.22000	112.81420		20,460,292,450,000.00	245,090,000	3,521,499,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.54000	111.80397	5.47500	112.04948		22,007,871,600,000.00	972,540,000	4,538,154,000.00	
R204	On 21/12/2018	Spot Bond	5.72500	114.09123	5.66000	114.40076		8,763,602,717,500.00	530,760,300	4,080,166,861.00	
R2048	On 28/02/2048	Spot Bond	8.16500	108.69701	8.05000	110.08883		15,950,376,490,000.00	953,506,000	2,756,906,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	61.39013	100.00000	61.23977		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.11000	104.14302	5.05500	104.16377		3,883,600,000,000.00	760,000,000	2,830,908,000.00	
R207	On 15/01/2020	Spot Bond	5.96500	109.51907	5.88000	109.98307		12,126,689,910,000.00	032,974,000	4,952,619,834.00	
R208	On 31/03/2021	Spot Bond	6.06500	105.19777	5.97500	105.75298		18,062,769,657,000.00	978,197,800	8,767,120,753.00	
R209	On 31/03/2036	Spot Bond	7.93000	83.28915	7.81500	84.32207		45,843,337,930,000.00	781,001,000	7,560,134,000.00	
R210	On 31/03/2028	Spot Bond	1.06500	174.05258	1.06500	173.99194		58,127,700,000.00	54,580,000	297,540,000.00	
R211	On 31/01/2017	Spot Bond	0.70000	130.66663	-0.70000	130.62742		(117,320,000,000.00)	167,600,000	211,500,000.00	
R212	On 31/01/2022	Spot Bond	0.41000	139.69073	0.40500	139.69912		122,764,048,280.00	299,424,508	1,945,773,000.00	
R213	On 28/02/2031	Spot Bond	7.61000	95.69150	7.51000	96.60348		24,982,115,610,000.00	282,801,000	4,838,309,000.00	
R214	On 28/02/2041	Spot Bond	8.04500	84.41162	7.91000	85.69170		90,045,392,175,000.00	192,715,000	8,835,388,171.00	
R224C	On 15/09/2013	Spot Bond	4.73000	98.53161	4.67000	98.53754		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.83000	96.19648	4.77000	96.22996		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.94000	93.79584	4.88000	93.85566		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.16500	91.17156	5.09500	91.27193		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	5.00500	89.19759	4.93500	89.32676			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.92500	87.21118	4.85500	87.36755			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.93500	85.08771	4.86500	85.26937			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.91500	99.61101	4.85500	99.60254			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.00500	97.17512	4.94500	97.19506			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.02500	94.78272	4.96500	94.82986			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.97500	92.53094	4.91500	92.60421			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.07500	90.10213	5.00500	90.21791			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.94500	88.16032	4.87500	88.30416			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.92500	86.08488	4.85500	86.25485			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.98500	83.84008	4.91500	84.03414			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.51500	80.09573	5.45000	80.29087			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.56500	77.77288	5.50000	77.98687			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.73000	75.05316	5.66500	75.28293			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.71000	73.04197	5.64500	73.28881			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.69000	71.09852	5.62500	71.36140			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.68000	69.17596	5.61500	69.45372			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.92500	66.14128	5.84000	66.51854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	5.90500	64.33288	5.82000	64.72661			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.98500	62.09690	5.89500	62.52700			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.95500	60.44352	5.86500	60.88889			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.92500	58.85133	5.83500	59.31100			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.89500	57.31780	5.80500	57.79086			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.85500	55.89523	5.76500	56.38135			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.81500	54.52920	5.72500	55.02766			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.86000	47.36338	6.76000	47.86485			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.82000	45.99824	6.72000	46.50790			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.78000	44.68977	6.68000	45.20694			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.74000	43.43536	6.64000	43.95942			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.70000	42.23254	6.60000	42.76293			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.66000	41.07897	6.56000	41.61515			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.62000	39.97242	6.52000	40.51391			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.58000	38.91078	6.48000	39.45713			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.78797		101.75993			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.74962		100.72993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.92131		100.89706			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.91850		99.89795			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.98277		100.95880			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.41776	100.00000	2.41184			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	101.41152		101.39347			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	101.40154		101.38331			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	101.40082		101.38291			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.34476		101.32685			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.00632		100.98841			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.35159		101.33279			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.10489		101.08713			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	100.35188	100.00000	100.17300			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	101.12019		101.10564			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.97602		100.96013			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.64492		100.62654			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.01184		100.03382			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.78688		100.77090			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.57121		100.55304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.32052		100.30172			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.64433		100.62968			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.11715		100.10251			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.44066		101.42281			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.93447		100.90895			0.00	10,500,000	5,250,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.46793		101.43873			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.70169		100.67098			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.62603		100.59865			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.62603		100.59865			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.75203		100.73174			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	99.99993		99.98077			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.46083		101.44016			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.87340		100.85313			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.58145		101.55364			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.77456		101.74330			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	101.32069		101.30236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	101.92932		101.90255			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.63036		100.61007			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.21720	12.35000	106.18204			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.65592		101.63386			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.69913		100.66854			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.90265	100.00000	11.87381			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.90265	100.00000	11.87381			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	99.83605		99.81530			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	63.67988	100.00000	63.52042			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.91514		99.89378			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.74729	5.25000	101.73272			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.13330	100.00000	1.13053			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.15400	100.00000	6.13893			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.08275	100.00000	9.06075			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.28397		100.23351			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.94511		100.90390			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.42500	115.88334	7.33500	116.44373			0.00	0	4,528,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.73690		99.75444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	6.40500	113.62921	6.33500	113.84440			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	99.98074		99.96167			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.59000	107.56965	7.52500	107.80482			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.58953		100.56991			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.37064		101.34991			0.00	1,800,000	1,800,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.45528		100.43539			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.59728		100.57671			0.00	2,400,000	600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.58575		100.56559			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.40500	105.94646	6.33500	106.06291		12,810,000,000.00		2,000,000	16,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.32500	105.32020	7.26000	105.56997			0.00	0	6,400,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	131.10261	0.90000	131.05753			0.00	0	1,260,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	163.52593	-0.90120	163.47777			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.56500	117.16333	6.49500	117.30502			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.42500	117.48775	6.35500	117.63042			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.35500	117.65041	6.28500	117.79357			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.94000	106.34157	6.87500	106.56818			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.50000	117.31381	6.43000	117.45595			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.46500	117.39494	6.39500	117.53733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	101.22943		101.21077			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.86269		100.98602			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.34903		101.32620			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.95364		100.93462			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.04890		101.02796			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	84.48077	100.00000	84.29007			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.59000	110.06629	6.52500	110.30159			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.27326		100.25623			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.07562		101.05887			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.12997		101.11181			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.61843	100.00000	1.61483			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.11608		101.09724			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.71500	118.83501	7.62500	119.39578			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.57000	111.67194	8.47000	112.48659			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.16077		100.14064			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.55799		100.54291			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	99.98307		99.96616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	99.98251		99.96506			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.21500	107.92492	7.15000	108.23189			64,935,000.00	9,000	264,000.00
SBS3	On 25/05/2026	Spot Bond	7.62000	104.68920	7.52000	105.51450			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.76500	105.27821	7.67500	105.82807			0.00	0	3,000.00
SBS9	On 07/07/2016	Spot Bond	6.28500	118.63704	6.21500	118.83037			37,710,000.00	6,000	332,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.36470	0.70000	123.32294			112,000,000,000.00	160,000,000	40,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.11000	287.39598	1.07000	288.26296			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	127.46943	-0.00001	127.42871			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	113.90000		113.94000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2DU	On	11/02/2045		Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On	15/12/2016		Spot Bond		100.00000	4.15942	100.00000	4.14934				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		0.56999	124.93350	0.56999	124.89164				0.00	0	0.00
SHPCBU	On	03/04/2017		Spot Bond		6.50000	100.87768	6.50000	100.86005				0.00	0	0.00
SHS01	On	15/12/2016		Spot Bond		0.00000	101.37708		101.35575				0.00	0	0.00
SHS02	On	29/06/2013		Spot Bond		0.00000	100.97591		100.95855				0.00	0	0.00
SHS03	On	29/06/2015		Spot Bond		0.00000	101.05204		101.03331				0.00	0	0.00
SHS04	On	29/06/2017		Spot Bond		0.00000	102.37872		102.36019				0.00	0	20,800,000.00
SHS05	On	29/06/2017		Spot Bond		7.64000	107.31858	7.57500	107.52756				0.00	0	36,000.00
SHS06	On	12/12/2017		Spot Bond		0.00000	102.22115		102.20187				0.00	0	25,000,000.00
SHS07	On	10/04/2016		Spot Bond		0.00000	100.79745		100.77895				0.00	0	0.00
SLI1	On	15/08/2013		Spot Bond		5.76000	103.39935	5.70000	103.39750				0.00	0	500,000.00
SLI2	On	15/08/2016		Spot Bond		6.40500	111.87510	6.33500	112.06917				0.00	0	8,400,000.00
SMF1	On	27/06/2013		Spot Bond		5.97000	104.07421	5.91000	104.06341				47,760,000.00	8,000	38,000.00
SNT01	On	15/09/2017		Spot Bond		6.99000	106.15268	6.92500	106.37864				0.00	0	18,600,000.00
SPDA1	On	21/08/2014		Spot Bond		0.00000	100.21133		100.19547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.03344		100.01665			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.24108		100.22501			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.03375		100.01684			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.84000	111.52361	6.77500	111.69070			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.99175		100.97434			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.64952		100.63202			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.67671		100.65847			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.74500	102.46186	7.65500	102.92128			0.00	0	38,002,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	99.79460		99.77556			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.16032		101.14036			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.54290		100.52356			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.67300	95.59365	7.58300	96.19531			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.73500	95.24574	7.64500	95.84449			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.21500	107.42776	6.15500	107.51648			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.22500	102.68032	7.14000	103.20939			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.27520		101.25504			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.72000	107.17767	6.65500	107.48383			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.00500	118.46821	5.93500	118.61382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	1.51000	110.45192	1.50000	110.52677			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.67500	109.44282	6.61000	109.85328			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.71765	100.00000	80.21978			0.00	281,000,000	131,000,000.00
SYN911	On 19/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000	0.00000	100.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	99.94285		99.92856			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	99.91418		99.89988			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.78465		99.77029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN986	On 19/06/2013	Spot Bond	0.00000	99.61137		99.59697			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.00667		98.99207			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.22232		99.20791			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.80529		98.80168			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60681			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.07854		99.06414			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.03397		99.01955			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	98.93007		98.91561			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	98.81892		98.80451			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	98.80515		98.79075			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	98.77563		98.76123			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	98.78810		98.77367			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	98.72829	100.00000	80.39648			0.00	35,000,000	35,000,000.00
SZ18	On 30/09/2015	Spot Bond	5.66500	116.66624	5.59500	116.81553			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.48000	113.40548	7.38000	114.24923			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	49.54578	100.00000	49.43492			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.25546	100.00000	39.15932			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.04732	100.00000	14.01329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	6.32000	102.75729	6.26500	102.78427			0.00	0	30,000.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.68975		99.67565			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.18145		100.16443			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.05501		99.04091			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.34739		100.33090			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	98.94030		98.92617			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.39739		100.38090			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.35500	109.40937	6.28500	109.59799			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.23902		101.22314			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.09525		100.00952			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.14413		100.12813			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.61478		100.59711			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.63358		100.61537			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.68763	7.83000	102.66584			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.60444		100.58706			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.62795		100.60989			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.39892		102.37910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.60444		100.58706			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.62795		100.60989			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.39371	7.16000	102.37264			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.67395		100.65458			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.67021		100.65093			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.76016		100.73828			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.74799		100.72646			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.11369		101.08154			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.07204		101.04110			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.64028		100.62203			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.29194	101.06155	6.27638			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.60068		100.58342			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.84732		104.82947			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.68521		100.66550			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.72271		100.70191			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.11740		101.08512			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.61276		100.59531			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.62604		100.60821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.63553		100.61742			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.62604		100.60821			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.63553		100.61742			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.64028		100.62203			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.62035		100.60268			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.63553		100.61742			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.68769		100.66808			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.68769		100.66808			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.68769		100.66808			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.76347		100.74167			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.78240		100.76006			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.75873		100.73708			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.13619		101.10364			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.15970		101.12647			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.15030		101.11734			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.03592		101.01976			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.05500	109.38844	6.98500	109.49962			63,495,000.00	9,000	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	6.12500	100.74986	6.05500	101.11127			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.48000	110.83680	6.41500	111.08316		116,640,000.00	18,000	993,496,000.00	
TN20	On 17/09/2020	Spot Bond	7.04500	121.38508	6.95500	121.93329		0.00	0	306,962,000.00	
TN23	On 06/11/2023	Spot Bond	7.32000	125.60975	7.23500	126.30119		14,640,000,000.00	2,000,000	109,700,000.00	
TN25	On 19/08/2025	Spot Bond	7.91000	114.74300	7.81000	115.56255		2,966,250,000,000.00	375,000,000	413,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.95000	108.29748	7.84000	109.26976		357,956,700,000.00	45,026,000	33,189,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.14052		100.12296		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.14364		100.12566		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.14777		100.12928		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.14814		100.12960		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.16826		100.14718		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.21001		100.18368		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.80485		100.78815		0.00	0	5,000,000.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.83751		100.82012		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.85708		100.83928		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.78606	10.00000	99.75935		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	99.79139	9.75000	99.76534		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	9.79556	100.00000	9.77029		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.96757		99.96665			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	99.90015		99.88589			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	98.89822		98.88391			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.17670		96.16194			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	97.87154		97.85706			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.16517		95.15048			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.69778		97.68348			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.07734		95.06273			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.52069		97.50652			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	94.87830		94.86395			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.70027		100.68568			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.64192		100.62733			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.61274		100.59815			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.55438		100.53979			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.53979		100.52521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC010	On 15/07/2013	Spot Bond	0.00000	100.51062		100.49603			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.45396		100.43932			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.49789		100.48325			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.21884		100.20425			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.13130		100.11671			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.10212		100.08753			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	100.00000	82.35563	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	91.86146	100.00000	91.63686			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.58733		100.57055			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.15226		100.13534			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.51253		100.49789			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.13179		100.11715			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.46500	121.18808	7.37500	121.75171			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.35278		101.33590			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.69110		100.67081			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.00558		100.98326			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.88000	110.19892	7.81500	110.42130			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	84.33852	100.00000	84.14899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000		84.30517	100.00000	84.12387			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		84.46284	100.00000	84.27304			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.84004		100.82492			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.88289		100.86721			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.26634		100.24862			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.27594		100.25757			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.27640		100.25801			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.99108		100.97344			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.02161		101.00342			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000		101.19280		101.17860			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		131.01000		129.92000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.46500		119.10083	5.39500	119.29859			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.39000		250.88178	-0.39000	250.80434			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.50500		106.45438	5.43500	106.57596			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.04500		110.27101	5.98000	110.49624			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.28000		113.32817	6.21500	113.65706			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.59000		113.24059	6.50500	113.73160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	6.60500	114.59698	6.51500	115.18185			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.94500	98.66331	4.88500	98.66629			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.00500	97.45266	4.94500	97.46936			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.05500	90.02490	4.98500	90.14213			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.99500	95.86856	4.93500	95.90380			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.00500	94.68418	4.94500	94.73267			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.98500	88.82313	4.91500	88.95750			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.98500	92.79194	4.92500	92.86204			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.05500	90.01249	4.98500	90.12987			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.67000	70.10205	5.60500	70.37360			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04155	100.00000	0.04147			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.28447	100.00000	28.23081			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.86765	100.00000	19.82996			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.86765	100.00000	19.82996			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.83021	100.00000	11.80777			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.83021	100.00000	11.80777			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond						0.00	0	0.00
Total for j-Bonds :									709,482,777,442,620.00	,125,986,936	91 941 683 799.00
Grand Total:									19,483,337,714,716.00	126,078,825	91 943 734 287.00