



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/05/2013

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	9.58380	9.58380	9.58620	9.58620		14.96	240,447,958.20	25,089	490,506.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	904.95670	0.90496	907.18000	0.90718	904.957	17.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	1.15670	0.00116	0.98000	0.00098	1.157	17.06	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	885.08090	0.88508	887.27990	0.88728	885.081	16.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	1.28090	0.00128	1.07990	0.00108	1.281	16.93	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	845.37120	0.84537	847.51260	0.84751	845.371	16.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	1.57120	0.00157	1.31260	0.00131	1.571	16.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	835.45370	0.83545	837.57850	0.83758	835.454	16.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	1.65370	0.00165	1.37850	0.00138	1.654	16.59	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	825.54050	0.82554	827.64790	0.82765	825.541	16.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	1.74050	0.00174	1.44790	0.00145	1.741	16.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	785.93660	0.78594	787.96370	0.78796	785.937	16.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	2.13660	0.00214	1.76370	0.00176	2.137	16.26	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	736.56220	0.73656	738.46160	0.73846	736.562	15.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	2.76220	0.00276	2.26160	0.00226	2.762	15.92	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	589.77830	0.58978	591.02680	0.59103	589.778	14.92	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	5.97830	0.00598	4.82680	0.00483	5.978	14.92	0.00	0	42,550.00

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	9.03	Call	560.77610		0.56078	561.82800	0.56183	560.776	14.72	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	6.97610		0.00698	5.62800	0.00563	6.976	14.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	551.14410		0.55114	552.12430	0.55212	551.144	14.65	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	7.34410		0.00734	5.92430	0.00592	7.344	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	493.79520		0.49380	494.27290	0.49427	493.795	14.25	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	9.99520		0.01000	8.07290	0.00807	9.995	14.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	448.22960		0.44823	448.19900	0.44820	448.230	14.32	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	14.42960		0.01443	11.99900	0.01200	14.430	14.32	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	421.56780		0.42157	421.21090	0.42121	421.568	14.36	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	17.76780		0.01777	15.01090	0.01501	17.768	14.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	404.11220		0.40411	403.53160	0.40353	404.112	14.39	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	20.31220		0.02031	17.33160	0.01733	20.312	14.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	361.72200		0.36172	360.57120	0.36057	361.722	14.46	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	27.92200		0.02792	24.37120	0.02437	27.922	14.46	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	337.23150		0.33723	335.73940	0.33574	337.232	14.50	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	33.43150		0.03343	29.53940	0.02954	33.432	14.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	321.33330		0.32133	319.61720	0.31962	321.333	14.53	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	37.53330		0.03753	33.41720	0.03342	37.533	14.53	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	283.20190		0.28320	280.95440	0.28095	283.202	14.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	49.40190		0.04940	44.75440	0.04475	49.402	14.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	247.55410		0.24755	244.83220	0.24483	247.554	14.67	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	63.75410		0.06375	58.63220	0.05863	63.754	14.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	184.37500		0.18438	180.96330	0.18096	184.375	14.82	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	100.57500		0.10057	94.76330	0.09476	100.575	14.82	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	95.54740		0.09555	92.38350	0.09238	95.547	15.50	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	211.74740		0.21175	206.18350	0.20618	211.747	15.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	57.10370		0.05710	55.00840	0.05501	57.104	16.31	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	323.30370		0.32330	318.80840	0.31881	323.304	16.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	49.61570	0.04962	47.80080	0.04780	49.616	16.53	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	355.81570	0.35582	351.60080	0.35160	355.816	16.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	33.56880	0.03357	32.43850	0.03244	33.569	17.13	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	449.76880	0.44977	446.23850	0.44624	449.769	17.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	14.17440	0.01417	13.93820	0.01394	14.174	18.61	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	680.37440	0.68037	677.73820	0.67774	680.374	18.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.59130	0.00159	1.52250	0.00152	1.591	21.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,267.79130	1.26779	1,265.32250	1.26532	1,267.791	21.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.85130	0.00085	0.77890	0.00078	0.851	21.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,417.05130	1.41705	1,414.57890	1.41458	1,417.051	21.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	984.55000	0.98455	986.83790	0.98684	984.550	17.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.75000	0.00075	0.63790	0.00064	0.750	17.55	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.30000	0.00030	0.25020	0.00025	0.300	22.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,666.50000	1.66650	1,664.05020	1.66405	1,666.500	22.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.10690	0.00011	0.07960	0.00008	0.107	23.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,916.30690	1.91631	1,913.87960	1.91388	1,916.307	23.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,383.80160	2.38380	2,386.20340	2.38620	2,383.802	27.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00160	0.00000	0.00340	0.00000	0.002	27.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,084.22650	1.08423	1,086.56010	1.08656	1,084.226	18.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.42650	0.00043	0.36010	0.00036	0.426	18.11	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70710		9.70710	9.70710	9.70920	9.70920		14.70	686,719,082.40	70,744	219,329.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	770.80840	0.77081	767.66430	0.76766	770.808	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	63.70840	0.06371	58.46430	0.05846	63.708	13.79	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	512.24570	0.51225	506.21610	0.50622	512.246	14.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	155.14570	0.15515	147.01610	0.14702	155.146	14.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	987.85810	0.98786	986.83590	0.98684	987.858	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	30.75810	0.03076	27.63590	0.02764	30.758	13.85	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	942.98720	0.94299	941.58420	0.94158	942.987	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.88720		0.03589	32.38420	0.03238	35.887	13.84	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	351.95510		0.35196	345.08280	0.34508	351.955	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	284.85510		0.28486	275.88280	0.27588	284.855	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	612.98980		0.61299	607.90080	0.60790	612.990	13.74	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	105.88980		0.10589	98.70080	0.09870	105.890	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	544.48290		0.54448	538.73170	0.53873	544.483	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	137.38290		0.13738	129.53170	0.12953	137.383	13.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	284.56440		0.28456	277.97700	0.27798	284.564	15.00	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	377.46440		0.37746	368.77700	0.36878	377.464	15.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	481.36550		0.48137	475.09750	0.47510	481.366	14.13	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	174.26550		0.17427	165.89750	0.16590	174.265	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	396.87420		0.39687	390.12480	0.39012	396.874	14.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	239.77420		0.23977	230.92480	0.23092	239.774	14.41	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	167.79880		0.16780	163.14300	0.16314	167.799	16.19	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	660.69880		0.66070	653.94300	0.65394	660.699	16.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	347.22670		0.34723	340.34610	0.34035	347.227	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	290.12670		0.29013	281.14610	0.28115	290.127	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	342.54760		0.34255	335.66230	0.33566	342.548	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	295.44760		0.29545	286.46230	0.28646	295.448	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	46.73620		0.04674	45.79980	0.04580	46.736	19.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,639.63620		1.63964	1,636.59980	1.63660	1,639.636	19.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	266.44420		0.26644	260.04890	0.26005	266.444	15.15	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	409.34420		0.40934	400.84890	0.40085	409.344	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	249.43300		0.24943	243.25320	0.24325	249.433	15.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	442.33300		0.44233	434.05320	0.43405	442.333	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	34.93510		0.03494	34.43710	0.03444	34.935	20.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,927.83510		1.92784	1,925.23710	1.92524	1,927.835	20.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	144.00310		0.14400	139.94820	0.13995	144.003	16.58	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	756.90310	0.75690	750.74820	0.75075	756.903	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	64.16440	0.06416	62.60700	0.06261	64.164	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,357.06440	1.35706	1,353.40700	1.35341	1,357.064	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,407.91720	2.40792	2,409.95280	2.40995	2,407.917	18.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.81720	0.00082	0.75280	0.00075	0.817	18.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,223.67400	1.22367	1,224.02710	1.22403	1,223.674	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.57400	0.01657	14.82710	0.01483	16.574	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,034.33900	1.03434	1,033.64310	1.03364	1,034.339	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	27.23900	0.02724	24.44310	0.02444	27.239	13.99	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.82160	9.82160	9.82130	9.82130		15.02	51,838,404.80	5,278	28,631.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	949.75900	0.94976	944.48200	0.94448	949.759	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	106.05900	0.10606	101.08200	0.10108	106.059	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	782.22410	0.78222	775.33010	0.77533	782.224	13.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	160.62410	0.16062	154.03010	0.15403	160.624	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,012.22670	1.01223	1,007.49460	1.00749	1,012.227	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	90.62670	0.09063	86.19460	0.08619	90.627	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	989.64670	0.98965	984.72110	0.98472	989.647	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	95.94670	0.09595	91.32110	0.09132	95.947	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	450.07590	0.45008	441.53300	0.44153	450.076	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	428.47590	0.42848	420.23300	0.42023	428.476	15.02	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	932.36950	0.93237	926.93800	0.92694	932.369	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	110.76950	0.11077	105.63800	0.10564	110.770	13.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	910.63670	0.91064	905.00300	0.90500	910.637	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	116.93670	0.11694	111.60300	0.11160	116.937	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	158.48040	0.15848	154.09910	0.15410	158.480	18.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,336.88040	1.33688	1,332.79910	1.33280	1,336.880	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	499.09460	0.49909	490.57080	0.49057	499.095	14.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	367.49460	0.36749	359.27080	0.35927	367.495	14.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	494.44520		0.49445	485.91600	0.48592	494.445	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	372.84520		0.37285	364.61600	0.36462	372.845	14.81	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	94.47640		0.09448	91.97440	0.09197	94.476	19.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,972.87640		1.97288	1,970.67440	1.97067	1,972.876	19.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	293.19670		0.29320	286.03590	0.28604	293.197	16.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	741.59670		0.74160	734.73590	0.73474	741.597	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	285.39220		0.28539	278.34470	0.27834	285.392	16.27	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	763.79220		0.76379	757.04470	0.75704	763.792	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,837.86410		1.83786	1,836.66030	1.83666	1,837.864	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	16.26410		0.01626	15.36030	0.01536	16.264	15.59	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,138.86420		1.13886	1,135.05810	1.13506	1,138.864	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	67.26420		0.06726	63.75810	0.06376	67.264	14.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	121.12290		0.12112	117.77770	0.11778	121.123	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,649.52290		1.64952	1,646.47770	1.64648	1,649.523	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,426.58290		2.42658	2,426.00200	2.42600	2,426.583	17.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.98290		0.00498	4.70200	0.00470	4.983	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.94130		9.94130	9.94000	9.94000		15.37	0.00	0	2,284.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	702.71960		0.70272	693.87500	0.69388	702.720	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	361.41960		0.36142	353.87500	0.35388	361.420	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	268.48510		0.26849	262.10000	0.26210	268.485	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,327.18510		1.32719	1,322.10000	1.32210	1,327.185	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	910.26930		0.91027	902.86180	0.90286	910.269	14.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	218.96930		0.21897	212.86180	0.21286	218.969	14.15	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	707.78810		0.70779	698.96050	0.69896	707.788	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	356.48810		0.35649	348.96050	0.34896	356.488	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	172.91840		0.17292	168.50440	0.16850	172.918	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,981.61840		1.98162	1,978.50440	1.97850	1,981.618	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	697.68590		0.69769	688.82500	0.68882	697.686	14.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	366.38590		0.36639	358.82500	0.35883	366.386	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	371.41120		0.37141	363.53450	0.36353	371.411	16.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	930.11120		0.93011	923.53450	0.92353	930.111	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,334.94370		1.33494	1,330.54210	1.33054	1,334.944	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	93.64370		0.09364	90.54210	0.09054	93.644	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	230.17060		0.23017	224.49090	0.22449	230.171	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,538.87060		1.53887	1,534.49090	1.53449	1,538.871	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	198.75510		0.19876	193.73470	0.19373	198.755	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,757.45510		1.75746	1,753.73470	1.75373	1,757.455	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,259.81490		2.25981	2,257.93130	2.25793	2,259.815	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	18.51490		0.01851	17.93130	0.01793	18.515	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,783.62990		1.78363	1,781.01550	1.78102	1,783.630	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	42.32990		0.04233	41.01550	0.04102	42.330	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.04210		10.04210	10.03870	10.03870		15.67	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	835.03890		0.83504	829.36160	0.82936	835.039	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	402.93890		0.40294	400.66160	0.40066	402.939	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	845.19230		0.84519	839.52100	0.83952	845.192	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	393.09230		0.39309	390.82100	0.39082	393.092	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	840.10020		0.84010	834.42580	0.83443	840.100	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	398.00020		0.39800	395.72580	0.39573	398.000	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.12810		10.12810	10.12570	10.12570		16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,748.32890		1.74833	1,749.72310	1.74972	1,748.329	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	170.22890		0.17023	174.02310	0.17402	170.229	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,031.26640		1.03127	1,031.71910	1.03172	1,031.266	15.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	503.16640		0.50317	506.01910	0.50602	503.166	15.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,218.00250		2.21800	2,218.72560	2.21873	2,218.003	15.33	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	89.90250		0.08990	93.02560	0.09303	89.903	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,830.11850		1.83012	1,831.41560	1.83142	1,830.119	14.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	152.01850		0.15202	155.71560	0.15572	152.019	14.97		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,789.03000		1.78903	1,790.37770	1.79038	1,789.030	14.95		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	160.93000		0.16093	164.67770	0.16468	160.930	14.95		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.95680		10.95680	10.95960	10.95960		17.62		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,147.60060		2.14760	2,150.90670	2.15091	2,147.601	15.56		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	340.80060		0.34080	341.30670	0.34131	340.801	15.56		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,112.94600		2.11295	2,115.99140	2.11599	2,112.946	15.59		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	356.14600		0.35615	356.39140	0.35639	356.146	15.59		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,078.71740		2.07872	2,081.48670	2.08149	2,078.717	15.62		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	371.91740		0.37192	371.88670	0.37189	371.917	15.62		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.58380		9.58380	9.58620	9.58620		14.96		277,930.20	29	1,006.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	84,537.17530		0.84537	84,751.25710	0.84751	84,537.175	16.66		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	157.17530		0.00157	131.25710	0.00131	157.175	16.66		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	83,545.42630		0.83545	83,757.85060	0.83758	83,545.426	16.60		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	165.42630		0.00165	137.85060	0.00138	165.426	16.60		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	82,554.10790		0.82554	82,764.78840	0.82765	82,554.108	16.53		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	174.10790		0.00174	144.78840	0.00145	174.108	16.53		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.70710		9.70710	9.70920	9.70920		14.70		0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	86,396.08050		0.86396	86,181.34550	0.86181	86,396.081	13.82		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	4,686.08050		0.04686	4,261.34550	0.04261	4,686.080	13.82		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	85,532.85910		0.85533	85,309.35340	0.85309	85,532.859	13.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	4,822.85910		0.04823	4,389.35340	0.04389	4,822.859	13.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	84,672.77600		0.84673	84,440.52890	0.84441	84,672.776	13.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	4,962.77600		0.04963	4,520.52890	0.04521	4,962.776	13.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	37,139.37770		0.37139	36,456.02500	0.36456	37,139.378	14.51		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	26,429.37770		0.26429	25,536.02500	0.25536	26,429.378	14.51		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.82160		9.82160	9.82130	9.82130		15.02		0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	58,960.31030		0.58960	58,134.00750	0.58134	58,960.310	14.42		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	27,800.31030		0.27800	27,004.00750	0.27004	27,800.310	14.42		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	60,048.49820		0.60048	59,226.62960	0.59227	60,048.498	14.37		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	26,888.49820		0.26888	26,096.62960	0.26097	26,888.498	14.37		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	59,502.31050		0.59502	58,678.17960	0.58678	59,502.310	14.39		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	27,342.31050		0.27342	26,548.17960	0.26548	27,342.310	14.39		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.43080		14.43080	14.43130	14.43130		14.11		22,540,909.60	1,562	18,720.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,431.03070		2.43103	2,431.49820	2.43150	2,431.031	24.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.23070		0.00023	0.19820	0.00020	0.231	24.43		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,435.58430		1.43558	1,435.36450	1.43536	1,435.584	20.50		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	4.78430		0.00478	4.06450	0.00406	4.784	20.50		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	671.39800		0.67140	668.69440	0.66869	671.398	15.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	30.59800		0.03060	27.39440	0.02739	30.598	15.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	249.37800		0.24938	242.86670	0.24287	249.378	14.25		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	158.57800		0.15858	151.56670	0.15157	158.578	14.25		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	75.27370		0.07527	70.21140	0.07021	75.274	14.69		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	444.47370		0.44447	438.91140	0.43891	444.474	14.69		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	662.46050		0.66246	659.68490	0.65968	662.461	15.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	31.66050		0.03166	28.38490	0.02838	31.661	15.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	653.55510		0.65356	650.70680	0.65071	653.555	15.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	32.75510		0.03276	29.40680	0.02941	32.755	15.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	19.87450		0.01987	17.65350	0.01765	19.875	16.47		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	889.07450		0.88907	886.35350	0.88635	889.074	16.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	214.96580		0.21497	208.29000	0.20829	214.966	14.11		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	184.16580		0.18417	176.99000	0.17699	184.166	14.11		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	114.78970		0.11479	108.77850	0.10878	114.790	14.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	333.98970		0.33399	327.47850	0.32748	333.990	14.47		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.60840		14.60840	14.60810	14.60810		13.69		78,637,017.20	5,383	6,453.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	386.98360		0.38698	374.53770	0.37454	386.984	13.90		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	538.58360	0.53858	526.43770	0.52644	538.584	13.90	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	394.82950	0.39483	382.27730	0.38228	394.829	13.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	526.42950	0.52643	514.17730	0.51418	526.429	13.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	390.88980	0.39089	378.39200	0.37839	390.890	13.88	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	532.48980	0.53249	520.29200	0.52029	532.490	13.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.77560		14.77560	14.77560	14.77160	14.77160		13.32	147,756.00	10	3,830.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	534.28830	0.53429	527.69990	0.52770	534.288	13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	668.68830	0.66869	666.09990	0.66610	668.688	13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	542.02890	0.54203	535.37930	0.53538	542.029	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	656.42890	0.65643	653.77930	0.65378	656.429	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	538.14560	0.53815	531.52650	0.53153	538.146	13.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	662.54560	0.66255	659.92650	0.65993	662.546	13.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.95230		14.95230	14.94680	14.94680			13.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,037.91940	1.03792	1,039.59660	1.03960	1,037.919	12.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	395.61940	0.39562	402.79660	0.40280	395.619	12.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,049.74770	1.04975	1,051.38830	1.05139	1,049.748	12.66	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	387.44770	0.38745	394.58830	0.39459	387.448	12.66	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,043.82340	1.04382	1,045.47750	1.04548	1,043.823	12.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	391.52340	0.39152	398.67750	0.39868	391.523	12.67	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09450		0.09450	0.09270	0.09270			15.55	16,821.00	178	16,731.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	466.77490	0.00467	316.25720	0.00316	466.775	15.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	16.77490	0.00017	46.25720	0.00046	16.775	15.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	22.96230	0.00023	10.48400	0.00010	22.962	18.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	572.96230	0.00573	740.48400	0.00740	572.962	18.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.63170	0.00001	0.29230	0.00000	0.632	23.00	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,550.63170	0.01551	1,730.29230	0.01730	1,550.632	23.00	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09570		0.09570	0.09390	0.09390			19.63	4,785.00	50	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	756.13110	0.00756	625.76370	0.00626	756.131	19.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	186.13110	0.00186	235.76370	0.00236	186.131	19.63	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	278.92980	0.00279	215.19860	0.00215	278.930	21.03	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	708.92980	0.00709	825.19860	0.00825	708.930	21.03	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	95.76800	0.00096	69.68940	0.00070	95.768	22.99	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,525.76800	0.01526	1,679.68940	0.01680	1,525.768	22.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.36760	12.36760	12.35370	12.35370		14.29	180,109,358.80	14,563	81,492.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	970.53030	0.97053	956.52070	0.95652	970.530	15.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	2.93030	0.00293	2.82070	0.00282	2.930	15.76	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	675.11720	0.67512	661.06920	0.66107	675.117	13.42	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	7.51720	0.00752	7.36920	0.00737	7.517	13.42	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	580.17280	0.58017	566.06920	0.56607	580.173	13.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	12.57280	0.01257	12.36920	0.01237	12.573	13.13	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	332.11200	0.33211	317.76150	0.31776	332.112	13.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	64.51200	0.06451	64.06150	0.06406	64.512	13.76	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	265.05460	0.26505	250.89160	0.25089	265.055	13.98	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	97.45460	0.09745	97.19160	0.09719	97.455	13.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	121.33830	0.12134	110.13180	0.11013	121.338	14.77	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	253.73830	0.25374	256.43180	0.25643	253.738	14.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,109.56950	1.10957	1,095.58340	1.09558	1,109.569	16.86	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	1.96950	0.00197	1.88340	0.00188	1.969	16.86	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	83.35370	0.08335	74.21360	0.07421	83.354	15.18	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	345.75370	0.34575	350.51360	0.35051	345.754	15.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	57.96680	0.05797	50.66680	0.05067	57.967	15.56	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	440.36680	0.44037	446.96680	0.44697	440.367	15.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,129.46440	1.12946	1,115.48130	1.11548	1,129.464	17.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	1.86440	0.00186	1.78130	0.00178	1.864	17.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,119.51610	1.11952	1,105.53160	1.10553	1,119.516	16.94	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1.91610	0.00192	1.83160	0.00183	1.916	16.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future			12.53470		12.53470	12.52040	12.52040		14.14		53,034,315.70	4,231	33,993.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	665.38780		0.66539	642.00440	0.64200	665.388	13.54		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	180.68780		0.18069	171.60440	0.17160	180.688	13.54		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	488.17020		0.48817	464.11520	0.46412	488.170	13.90		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	303.47020		0.30347	293.71520	0.29372	303.470	13.90		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	698.64980		0.69865	675.51700	0.67552	698.650	13.48		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	163.94980		0.16395	155.11700	0.15512	163.950	13.48		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	691.91440		0.69191	668.72640	0.66873	691.914	13.49		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	167.21440		0.16721	158.32640	0.15833	167.214	13.49		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	281.53090		0.28153	261.63060	0.26163	281.531	14.74		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	596.83090		0.59683	591.23060	0.59123	596.831	14.74		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	633.17960		0.63318	609.58590	0.60959	633.180	13.60		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	198.47960		0.19848	189.18590	0.18919	198.480	13.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	542.96340		0.54296	518.96850	0.51897	542.963	13.78		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	258.26340		0.25826	248.56850	0.24857	258.263	13.78		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,091.46490		1.09146	1,071.85290	1.07185	1,091.465	13.36		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	56.76490		0.05676	51.45290	0.05145	56.765	13.36		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,048.49920		1.04850	1,028.50570	1.02851	1,048.499	13.36		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	63.79920		0.06380	58.10570	0.05811	63.799	13.36		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	705.42940		0.70543	682.34840	0.68235	705.429	13.47		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	160.72940		0.16073	151.94840	0.15195	160.729	13.47		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.69190		12.69190	12.67430	12.67430		14.29		9,518,925.00	750	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,564.35640		1.56436	1,541.81090	1.54181	1,564.356	14.10		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	72.45640		0.07246	67.51090	0.06751	72.456	14.10		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,347.69550		1.34770	1,324.84740	1.32485	1,347.695	13.62		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	98.79550		0.09880	93.54740	0.09355	98.795	13.62		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,305.84900		1.30585	1,282.94740	1.28295	1,305.849	13.60		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	106.94900		0.10695	101.64740	0.10165	106.949	13.60		0.00	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	12.60	Call	581.32930		0.58133	555.28040	0.55528	581.329	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	489.42930		0.48943	480.98040	0.48098	489.429	14.17	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	393.20230		0.39320	370.17540	0.37018	393.202	14.94	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	801.30230		0.80130	795.87540	0.79588	801.302	14.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,264.83340		1.26483	1,241.58190	1.24158	1,264.833	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	115.93340		0.11593	110.28190	0.11028	115.933	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	629.05760		0.62906	603.08450	0.60308	629.058	14.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	437.15760		0.43716	428.78450	0.42878	437.158	14.05	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.85860		12.85860	12.83950	12.83950		14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	833.51980		0.83352	806.60760	0.80661	833.520	14.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	484.91980		0.48492	477.10760	0.47711	484.920	14.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	843.75600		0.84376	816.79840	0.81680	843.756	14.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	475.15600		0.47516	467.29840	0.46730	475.156	14.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	838.62460		0.83862	811.69160	0.81169	838.625	14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	480.02460		0.48002	472.19160	0.47219	480.025	14.09	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.31773		119.31773	119.54417	119.54417			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,327.73000		1.32773	1,554.17000	1.55417	1,327.730		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,317.73000		1.31773	1,544.17000	1.54417	1,317.730		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	1,307.73000		1.30773	1,534.17000	1.53417	1,307.730		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			114.38380		114.38380	114.35597	114.35597			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	606.20000		0.60620	634.03000	0.63403	606.200		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	616.20000		0.61620	644.03000	0.64403	616.200		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	626.20000	0.62620	654.03000	0.65403	626.200		0.00	0	0.00
2050	On 01/08/2013	Bond Future			122.82472	122.82472	122.79440	122.79440			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	3,834.72000	3.83472	3,804.40000	3.80440	3,834.720		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	3,824.72000	3.82472	3,794.40000	3.79440	3,824.720		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	3,814.72000	3.81472	3,784.40000	3.78440	3,814.720		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			421.29400	421.29400	423.85000	423.85000			0.00	0	75.00
AL37	On 07/11/2013	Index Future			427.24100	427.24100	429.83300	429.83300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			508.77600	508.77600	513.88500	513.88500			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			515.95800	515.95800	521.13900	521.13900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			452.30000	452.30000	456.70500	456.70500			0.00	0	726.00
ALBI	On 07/11/2013	Index Future			458.68400	458.68400	463.15200	463.15200			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.28780	9.28780	9.28070	9.28070		9.15	8,591,215.00	925	15,730.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	532.18560	0.53219	527.12600	0.52713	532.186	13.35	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	4.38560	0.00439	6.42600	0.00643	4.386	13.35	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	551.57560	0.55158	546.51100	0.54651	551.576	13.42	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	3.77560	0.00378	5.81100	0.00581	3.776	13.42	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	541.87010	0.54187	536.81060	0.53681	541.870	13.39	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.07010	0.00407	6.11060	0.00611	4.070	13.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.34480	9.34480	9.33510	9.33510		9.48	233,620.00	25	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	223.37700	0.22338	219.50070	0.21950	223.377	9.55	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	178.57700		0.17858	184.40070	0.18440	178.577	9.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	36.72250		0.03672	36.22110	0.03622	36.723	13.62	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	991.92250		0.99192	1,001.12110	1.00112	991.923	13.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	501.41130		0.50141	494.19850	0.49420	501.411	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	56.61130		0.05661	59.09850	0.05910	56.611	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	493.25530		0.49326	486.10520	0.48611	493.255	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	58.45530		0.05846	61.00520	0.06101	58.455	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	874.40130		0.87440	870.20490	0.87020	874.401	12.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	29.60130		0.02960	35.10490	0.03510	29.601	12.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	592.20170		0.59220	586.08600	0.58609	592.202	10.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	47.40170		0.04740	50.98600	0.05099	47.402	10.82	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	510.38520		0.51039	503.29500	0.50330	510.385	10.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	55.58520		0.05559	58.19500	0.05819	55.585	10.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39990		9.39990	9.38720	9.38720		10.21	7,049,925.00	750	2,174.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	253.48120		0.25348	251.26910	0.25127	253.481	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	333.58120		0.33358	344.06910	0.34407	333.581	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	52.74660		0.05275	52.46460	0.05246	52.747	13.16	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,252.84660		1.25285	1,265.26460	1.26526	1,252.847	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	261.28470		0.26128	258.74020	0.25874	261.285	10.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	321.38470		0.32138	331.54020	0.33154	321.385	10.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	257.35640		0.25736	254.97870	0.25498	257.356	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	327.45640		0.32746	337.77870	0.33778	327.456	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	333.21150		0.33321	330.40770	0.33041	333.212	10.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	233.31150		0.23331	243.20770	0.24321	233.312	10.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	210.96390		0.21096	210.61200	0.21061	210.964	10.61	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	411.06390		0.41106	423.41200	0.42341	411.064	10.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	68.63480		0.06863	68.19120	0.06819	68.635	11.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	968.73480		0.96873	980.99120	0.98099	968.735	11.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,147.51390		1.14751	1,138.00470	1.13800	1,147.514	13.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	47.61390		0.04761	50.80470	0.05080	47.614	13.58	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	866.89260		0.86689	857.82350	0.85782	866.893	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	66.99260		0.06699	70.62350	0.07062	66.993	11.92	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.45590		9.45590	9.44120	9.44120		10.92	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	350.33130		0.35033	345.53970	0.34554	350.331	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	404.43130		0.40443	414.33970	0.41434	404.431	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	358.33600		0.35834	353.26740	0.35327	358.336	10.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	392.43600		0.39244	402.06740	0.40207	392.436	10.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	354.31270		0.35431	349.38110	0.34938	354.313	11.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	398.41270		0.39841	408.18110	0.40818	398.413	11.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.96240		9.96240	9.94640	9.94640		12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,813.93730		2.81394	2,799.24890	2.79925	2,813.937	15.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	101.53730		0.10154	102.84890	0.10285	101.537	15.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,765.81640		2.76582	2,751.16510	2.75117	2,765.816	15.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	103.41640		0.10342	104.76510	0.10477	103.416	15.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,717.72470		2.71772	2,703.11180	2.70311	2,717.725	15.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	105.32470		0.10532	106.71180	0.10671	105.325	15.22	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.26130		9.26130	9.27370	9.27370		12.24	231,532.50	25	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	322.33430		0.32233	330.13760	0.33014	322.334	12.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	21.03430		0.02103	16.43760	0.01644	21.034	12.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	339.68440		0.33968	348.07110	0.34807	339.684	12.73	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	18.38440		0.01838	14.37110	0.01437	18.384	12.73	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	330.97220		0.33097	339.07400	0.33907	330.972	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	19.67220		0.01967	15.37400	0.01537	19.672	12.71	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.35940		9.35940	9.37100	9.37100		12.09	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	409.21200		0.40921	408.09590	0.40810	409.212	12.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	139.81200		0.13981	127.09590	0.12710	139.812	12.15	0.00	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 16/09/2013	Foreign Exchange Future	9.10	Call	402.67200		0.40267	401.43750	0.40144	402.672	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	143.27200		0.14327	130.43750	0.13044	143.272	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	396.19310		0.39619	394.84180	0.39484	396.193	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	146.79310		0.14679	133.84180	0.13384	146.793	12.14	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.34260		0.34260	0.35410	0.35410			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			271.55720		271.55720	281.34800	281.34800			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			19.85280		19.85280	17.81570	17.81570			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,192.01090		1,192.01090	-2,140.97520	-2,140.97520			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			4,406.17990		4,406.17990	-5,285.40470	-5,285.40470			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			19.85280		19.85280	17.81570	17.81570			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			4.59050		4.59050	-2.89890	-2.89890			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			393.33650		393.33650	397.52740	397.52740			0.00	0	2,500.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88650		9.88650	9.78820	9.78820		13.45	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	369.67230		0.36967	292.21770	0.29222	369.672	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	23.17230		0.02317	44.01770	0.04402	23.172	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	361.14720		0.36115	284.66310	0.28466	361.147	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	24.64720		0.02465	46.46310	0.04646	24.647	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	352.69580		0.35270	277.20570	0.27721	352.696	13.50	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	26.19580		0.02620	49.00570	0.04901	26.196	13.50	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.02390		10.02390	9.92400	9.92400		13.41	250,597.50	25	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	395.58550		0.39559	354.38510	0.35439	395.586	13.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	211.68550		0.21169	270.38510	0.27039	211.685	13.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	390.07740		0.39008	349.45330	0.34945	390.077	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	216.17740		0.21618	275.45330	0.27545	216.177	13.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	384.62270		0.38462	344.57400	0.34457	384.623	13.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	220.72270		0.22072	280.57400	0.28057	220.723	13.22	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.56180		1.56180	1.56350	1.56350		13.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	742.84800		0.07428	751.66010	0.07517	742.848	14.70	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	24.84800		0.00248	16.66010	0.00167	24.848	14.70	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	653.38260		0.06534	657.82230	0.06578	653.383	14.56	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	35.38260		0.00354	22.82230	0.00228	35.383	14.56	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	567.46400		0.05675	571.23800	0.05712	567.464	14.41	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	49.46400		0.00495	36.23800	0.00362	49.464	14.41	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.57330		1.57330	1.57550	1.57550		14.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,005.19430		0.10052	1,008.61490	0.10086	1,005.194	13.87	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	172.19430		0.01722	153.61490	0.01536	172.194	13.87	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	933.52570		0.09335	934.60770	0.09346	933.526	13.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	200.52570		0.02005	179.60770	0.01796	200.526	13.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	864.89010		0.08649	866.18110	0.08662	864.890	13.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	231.89010		0.02319	211.18110	0.02112	231.890	13.96	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	528.60650		0.52861	529.80150	0.52980	528.607	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	362.90650		0.36291	364.10150	0.36410	362.907	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	538.78430		0.53878	539.97280	0.53997	538.784	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	353.08430		0.35308	354.27280	0.35427	353.084	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	533.67490		0.53367	534.86680	0.53487	533.675	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	357.97490		0.35797	359.16680	0.35917	357.975	13.04	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry			7.75660		7.75660	8.03550	8.03550		14.53	0.00	10,000	10,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	87.62410		0.08762	317.70110	0.31770	87.624	14.83	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 31/05/2013	Any day expiry	7.72	Put	51.02410		0.05102	2.20110	0.00220	51.024	14.83	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	52.90850		0.05291	252.00020	0.25200	52.909	14.88	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	86.30850		0.08631	6.50020	0.00650	86.309	14.88	0.00	10,000	10,000.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	49.23100		0.04923	242.96290	0.24296	49.231	14.97	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	92.63100		0.09263	7.46290	0.00746	92.631	14.97	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	45.76520		0.04577	234.03510	0.23404	45.765	15.06	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	99.16520		0.09917	8.53510	0.00854	99.165	15.06	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry			9.55100		9.55100	9.56190	9.56190		16.70	0.00	15,000	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Call	251.00000		0.25100	262.24560	0.26225	251.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Put	0.00000		0.00000	0.34560	0.00035	0.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Call	241.00000		0.24100	252.31210	0.25231	241.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Put	0.00000		0.00000	0.41210	0.00041	0.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.34	Call	211.00000		0.21100	222.60170	0.22260	211.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.34	Put	0.00000		0.00000	0.70170	0.00070	0.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Call	261.00000		0.26100	272.18990	0.27219	261.000	16.70	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Put	0.00000		0.00000	0.28990	0.00029	0.000	16.70	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry			9.56730		9.56730	9.50000	9.50000		16.68	0.00	10,000	10,000.00
DAUS	On 24/05/2013	Any day expiry	9.50	Call	78.85360		0.07885	0.00000	0.00000	78.854	17.84	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.50	Put	11.55360		0.01155	0.00000	0.00000	11.554	17.84	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.51	Call	70.91600		0.07092	0.00000	0.00000	70.916	17.61	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.51	Put	13.61600		0.01362	0.00000	0.00000	13.616	17.61	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.55	Call	42.65690		0.04266	0.00000	0.00000	42.657	16.68	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.55	Put	25.35690		0.02536	0.00000	0.00000	25.357	16.68	0.00	10,000	10,000.00
DAUS	On 24/05/2013	Any day expiry	9.49	Call	87.07350		0.08707	0.00000	0.00000	87.074	18.07	0.00	0	0.00
DAUS	On 24/05/2013	Any day expiry	9.49	Put	9.77350		0.00977	0.00000	0.00000	9.774	18.07	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry			9.56730		9.56730	9.56490	9.56490		13.75	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Call	178.12300		0.17812	179.65760	0.17966	178.123	15.50	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Put	10.82300		0.01082	14.75760	0.01476	10.823	15.50	0.00	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 27/05/2013	Any day expiry	9.41	Call	169.32750		0.16933	171.10290	0.17110	169.328	15.38	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Put	12.02750		0.01203	16.20290	0.01620	12.028	15.38	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Call	135.46170		0.13546	138.23570	0.13824	135.462	14.92	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Put	18.16170		0.01816	23.33570	0.02334	18.162	14.92	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Call	96.92210		0.09692	100.89040	0.10089	96.922	14.33	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Put	29.62210		0.02962	35.99040	0.03599	29.622	14.33	0.00	0	10,000.00
DAUS	On 27/05/2013	Any day expiry	9.39	Call	187.03030		0.18703	188.32970	0.18833	187.030	15.61	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Put	9.73030		0.00973	13.42970	0.01343	9.730	15.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.56730		9.56730	9.56600	9.56600		14.38	0.00	19,000	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	517.74450		0.51774	516.65510	0.51666	517.744	19.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.44450		0.00044	0.65510	0.00066	0.445	19.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	507.79580		0.50780	506.72710	0.50673	507.796	19.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.49580		0.00050	0.72710	0.00073	0.496	19.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	227.30870		0.22731	228.35420	0.22835	227.309	16.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	10.00870		0.01001	12.35420	0.01235	10.009	16.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	98.32950		0.09833	101.88580	0.10189	98.330	14.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	41.02950		0.04103	45.88580	0.04589	41.029	14.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	527.70000		0.52770	526.59200	0.52659	527.700	19.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.40000		0.00040	0.59200	0.00059	0.400	19.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.53	Call	85.31010		0.08531	89.10170	0.08910	85.310	14.57	0.00	0	20,000.00
DAUS	On 28/05/2013	Any day expiry	9.53	Put	48.01010		0.04801	53.10170	0.05310	48.010	14.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	51.29680		0.05130	55.83120	0.05583	51.297	14.83	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	83.99680		0.08400	89.83120	0.08983	83.997	14.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	379.29980		0.37930	378.72890	0.37873	379.300	17.81	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	1.99980		0.00200	2.72890	0.00273	2.000	17.81	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,467.30000		1.46730	1,466.00000	1.46600	1,467.300	20.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,367.30000		1.36730	1,366.00000	1.36600	1,367.300	21.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	21.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,317.30000	1.31730	1,316.00000	1.31600	1,317.300	21.84	21.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.84	21.84	0.00	0	7,500.00
DAUS	On 29/05/2013	Any day expiry			9.56320	9.56320	9.50000	9.50000		14.78	14.78	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.60	Call	57.75800	0.05776	0.00000	0.00000	57.758	15.25	15.25	0.00	35,000	35,000.00
DAUS	On 29/05/2013	Any day expiry	9.60	Put	94.55800	0.09456	0.00000	0.00000	94.558	15.25	15.25	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Call	116.36430	0.11636	0.00000	0.00000	116.364	15.20	15.20	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Put	43.16430	0.04316	0.00000	0.00000	43.164	15.20	15.20	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Call	109.64630	0.10965	0.00000	0.00000	109.646	15.13	15.13	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Put	46.44630	0.04645	0.00000	0.00000	46.446	15.13	15.13	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Call	103.12100	0.10312	0.00000	0.00000	103.121	15.06	15.06	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Put	49.92100	0.04992	0.00000	0.00000	49.921	15.06	15.06	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			9.56430	9.56430	9.56720	9.56720		19.54	19.54	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	574.81210	0.57481	577.85400	0.57785	574.812	18.11	18.11	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.51210	0.00051	0.65400	0.00065	0.512	18.11	18.11	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	564.86530	0.56487	567.91920	0.56792	564.865	18.03	18.03	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.56530	0.00057	0.71920	0.00072	0.565	18.03	18.03	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	554.92380	0.55492	557.99070	0.55799	554.924	17.95	17.95	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.62380	0.00062	0.79070	0.00079	0.624	17.95	17.95	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	584.76390	0.58476	587.79460	0.58779	584.764	18.19	18.19	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.46390	0.00046	0.59460	0.00059	0.464	18.19	18.19	0.00	0	10,000.00
DAUS	On 20/06/2013	Any day expiry			9.59200	9.59200	9.59520	9.59520		14.79	14.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	331.03460	0.33103	328.56400	0.32856	331.035	14.33	14.33	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	49.03460	0.04903	43.36400	0.04336	49.035	14.33	14.33	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	600.96460	0.60096	602.27330	0.60227	600.965	14.50	14.50	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	8.96460	0.00896	7.07330	0.00707	8.965	14.50	14.50	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	346.31720	0.34632	344.10910	0.34411	346.317	14.30	14.30	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	44.31720	0.04432	38.90910	0.03891	44.317	14.30	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.30	Call	338.63230		0.33863	336.29210	0.33629	338.632	14.31	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	46.63230		0.04663	41.09210	0.04109	46.632	14.31	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.59340		9.59340	9.59670	9.59670		14.83	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	603.05440		0.60305	604.37100	0.60437	603.054	14.50	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	9.65440		0.00965	7.67100	0.00767	9.654	14.50	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	593.53270		0.59353	594.76110	0.59476	593.533	14.46	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	10.13270		0.01013	8.06110	0.00806	10.133	14.46	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	612.59780		0.61260	613.99920	0.61400	612.598	14.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	9.19780		0.00920	7.29920	0.00730	9.198	14.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.60020		9.60020	9.60370	9.60370		14.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	565.45470		0.56545	566.39650	0.56640	565.455	14.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	15.25470		0.01525	12.69650	0.01270	15.255	14.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	218.46020		0.21846	213.52420	0.21352	218.460	14.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	128.26020		0.12826	119.82420	0.11982	128.260	14.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,300.53420		1.30053	1,304.02220	1.30402	1,300.534	16.94	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.33420		0.00033	0.32220	0.00032	0.334	16.94	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	574.73360		0.57473	575.82920	0.57583	574.734	14.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	14.53360		0.01453	12.12920	0.01213	14.534	14.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	133.04250		0.13304	127.96130	0.12796	133.043	15.19	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	232.84250		0.23284	224.26130	0.22426	232.843	15.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	556.20760		0.55621	556.98910	0.55699	556.208	13.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	16.00760		0.01601	13.28910	0.01329	16.008	13.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	319.31520		0.31932	315.97400	0.31597	319.315	14.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	69.11520		0.06912	62.27400	0.06227	69.115	14.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,400.40470		1.40040	1,403.89110	1.40389	1,400.405	17.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.20470		0.00020	0.19110	0.00019	0.205	17.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,350.46160		1.35046	1,353.94830	1.35395	1,350.462	17.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.26160		0.00026	0.24830	0.00025	0.262	17.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.60	Call	172.30100		0.17230	166.89640	0.16690	172.301	14.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	172.10100		0.17210	163.19640	0.16320	172.101	14.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,500.32530		1.50033	1,503.81290	1.50381	1,500.325	17.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.12530		0.00013	0.11290	0.00011	0.125	17.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.63440		9.63440	9.63750	9.63750		14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	487.06370		0.48706	483.02090	0.48302	487.064	13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	62.66370		0.06266	55.52090	0.05552	62.664	13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	165.39150		0.16539	159.18940	0.15919	165.392	15.22	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	330.99150		0.33099	321.68940	0.32169	330.992	15.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,336.40770		1.33641	1,339.13290	1.33913	1,336.408	15.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	2.00770		0.00201	1.63290	0.00163	2.008	15.87	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	502.39080		0.50239	498.59040	0.49859	502.391	13.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	57.99080		0.05799	51.09040	0.05109	57.991	13.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	494.69540		0.49470	490.77300	0.49077	494.695	13.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	60.29540		0.06030	53.27300	0.05327	60.295	13.77	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.63960		9.63960	9.64270	9.64270		14.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	627.13120		0.62713	625.07760	0.62508	627.131	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	37.53120		0.03753	32.37760	0.03238	37.531	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	618.54940		0.61855	616.36470	0.61636	618.549	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	38.94940		0.03895	33.66470	0.03366	38.949	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	301.53730		0.30154	294.98740	0.29499	301.537	14.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	171.93730		0.17194	162.28740	0.16229	171.937	14.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	255.19460		0.25519	248.39290	0.24839	255.195	14.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	215.59460		0.21559	205.69290	0.20569	215.595	14.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	635.75380		0.63575	633.83150	0.63383	635.754	13.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	36.15380		0.03615	31.13150	0.03113	36.154	13.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,391.69340		1.39169	1,394.43560	1.39444	1,391.693	16.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	2.09340		0.00209	1.73560	0.00174	2.093	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 26/07/2013	Any day expiry	9.70	Call	211.55040		0.21155	204.86100	0.20486	211.550	14.89	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	271.95040		0.27195	262.16100	0.26216	271.950	14.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	398.05780		0.39806	392.52000	0.39252	398.058	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	108.45780		0.10846	99.82000	0.09982	108.458	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,540.91700		1.54092	1,543.81370	1.54381	1,540.917	16.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	1.31700		0.00132	1.11370	0.00111	1.317	16.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,441.39330		1.44139	1,444.19600	1.44420	1,441.393	16.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.79330		0.00179	1.49600	0.00150	1.793	16.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.64610		9.64610	9.64910	9.64910		14.66	0.00	5,000	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	594.80630		0.59481	591.86460	0.59186	594.806	13.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	48.70630		0.04871	42.76460	0.04276	48.706	13.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	586.50400		0.58650	583.42870	0.58343	586.504	13.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	50.40400		0.05040	44.32870	0.04433	50.404	13.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	603.15400		0.60315	600.34480	0.60034	603.154	13.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	47.05400		0.04705	41.24480	0.04124	47.054	13.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.67970		9.67970	9.68230	9.68230		14.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	499.61450		0.49961	493.55980	0.49356	499.614	13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	119.91450		0.11991	111.25980	0.11126	119.915	13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	324.48180		0.32448	318.34010	0.31834	324.482	14.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	244.78180		0.24478	236.04010	0.23604	244.782	14.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	540.99690		0.54100	535.22930	0.53523	540.997	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	101.29690		0.10130	92.92930	0.09293	101.297	13.78	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	506.36850		0.50637	500.35560	0.50036	506.368	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	116.66850		0.11667	108.05560	0.10806	116.669	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	226.63190		0.22663	220.31180	0.22031	226.632	15.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	386.93190		0.38693	378.01180	0.37801	386.932	15.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	492.92020		0.49292	486.82640	0.48683	492.920	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	123.22020		0.12322	114.52640	0.11453	123.220	13.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.51	Call	371.42620		0.37143	365.08670	0.36509	371.426	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	201.72620		0.20173	192.78670	0.19279	201.726	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,434.99050		1.43499	1,437.00430	1.43700	1,434.990	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	5.29050		0.00529	4.70430	0.00470	5.290	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,385.79320		1.38579	1,387.71870	1.38772	1,385.793	15.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	6.09320		0.00609	5.41870	0.00542	6.093	15.17	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	279.13790		0.27914	272.05850	0.27206	279.138	14.67	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	299.43790		0.29944	289.75850	0.28976	299.438	14.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,484.29070		1.48429	1,486.38210	1.48638	1,484.291	15.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	4.59070		0.00459	4.08210	0.00408	4.591	15.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.71630		9.71630	9.71810	9.71810		14.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	559.15930		0.55916	553.20110	0.55320	559.159	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	142.85930		0.14286	135.10110	0.13510	142.859	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	552.63200		0.55263	546.61820	0.54662	552.632	13.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	146.33200		0.14633	138.51820	0.13852	146.332	13.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	269.95950		0.26996	263.48880	0.26349	269.960	15.24	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	433.65950		0.43366	425.38880	0.42539	433.659	15.24	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	572.36920		0.57237	566.52640	0.56653	572.369	13.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	136.06920		0.13607	128.42640	0.12843	136.069	13.92	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	565.73900		0.56574	559.83600	0.55984	565.739	13.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	139.43900		0.13944	131.73600	0.13174	139.439	13.94	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.72020		9.72020	9.72200	9.72200		14.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	599.03000		0.59903	593.36520	0.59337	599.030	13.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	128.83000		0.12883	121.36520	0.12137	128.830	13.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	592.25860		0.59226	586.53130	0.58653	592.259	13.91	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	132.05860		0.13206	124.53130	0.12453	132.059	13.91	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	392.92810		0.39293	385.89290	0.38589	392.928	14.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	272.72810		0.27273	263.89290	0.26389	272.728	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.70	Call	345.55290		0.34555	338.43710	0.33844	345.553	14.74	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	325.35290		0.32535	316.43710	0.31644	325.353	14.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	605.85250		0.60585	600.25160	0.60025	605.853	13.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	125.65250		0.12565	118.25160	0.11825	125.653	13.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,480.72790		1.48073	1,481.57950	1.48158	1,480.728	15.23	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	10.52790		0.01053	9.57950	0.00958	10.528	15.23	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,432.13910		1.43214	1,432.85190	1.43285	1,432.139	15.10	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	11.93910		0.01194	10.85190	0.01085	11.939	15.10	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	439.86130		0.43986	433.01360	0.43301	439.861	14.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	229.66130		0.22966	221.01360	0.22101	229.661	14.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,529.47370		1.52947	1,530.44930	1.53045	1,529.474	15.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	9.27370		0.00927	8.44930	0.00845	9.274	15.36	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.75420		9.75420	9.75520	9.75520		14.87	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	263.16640		0.26317	256.79580	0.25680	263.166	15.74	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	578.96640		0.57897	571.59580	0.57160	578.966	15.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	554.24020		0.55424	547.25120	0.54725	554.240	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	200.04020		0.20004	192.05120	0.19205	200.040	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	548.32010		0.54832	541.29710	0.54130	548.320	14.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	204.12010		0.20412	196.09710	0.19610	204.120	14.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	513.81860		0.51382	506.61060	0.50661	513.819	14.30	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	229.61860		0.22962	221.41060	0.22141	229.619	14.30	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	560.20660		0.56021	553.25500	0.55325	560.207	14.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	196.00660		0.19601	188.05500	0.18805	196.007	14.14	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.75810		9.75810	9.75900	9.75900		14.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	476.91890		0.47692	469.46330	0.46946	476.919	14.49	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	268.81890		0.26882	260.46330	0.26046	268.819	14.49	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	260.13230		0.26013	253.80330	0.25380	260.132	15.83	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	602.03230		0.60203	594.80330	0.59480	602.032	15.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.49	Call	509.13160		0.50913	501.80340	0.50180	509.132	14.37	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	241.03160		0.24103	232.80340	0.23280	241.032	14.37	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	503.64570		0.50365	496.29290	0.49629	503.646	14.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	245.54570		0.24555	237.29290	0.23729	245.546	14.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	498.20690		0.49821	490.83070	0.49083	498.207	14.41	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	250.10690		0.25011	241.83070	0.24183	250.107	14.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.76200		9.76200	9.76290	9.76290		14.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	542.37470		0.54237	535.17390	0.53517	542.375	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	220.37470		0.22037	212.27390	0.21227	220.375	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	536.65320		0.53665	529.42210	0.52942	536.653	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	224.65320		0.22465	216.52210	0.21652	224.653	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	456.43310		0.45643	448.89340	0.44889	456.433	14.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	294.43310		0.29443	285.99340	0.28599	294.433	14.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,480.23960		1.48024	1,479.69830	1.47970	1,480.240	14.94	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	18.23960		0.01824	16.79830	0.01680	18.240	14.94	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	548.14590		0.54815	540.97430	0.54097	548.146	14.22	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	216.14590		0.21615	208.07430	0.20807	216.146	14.22	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	408.66520		0.40867	401.05850	0.40106	408.665	14.76	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	346.66520		0.34667	338.15850	0.33816	346.665	14.76	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,528.23830		1.52824	1,527.84290	1.52784	1,528.238	15.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	16.23830		0.01624	14.94290	0.01494	16.238	15.05	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.80120		9.80120	9.80120	9.80120		14.99	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	592.71750		0.59272	585.22810	0.58523	592.718	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	241.51750		0.24152	234.02810	0.23403	241.518	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	464.83430		0.46483	456.98270	0.45698	464.834	14.77	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	363.63430		0.36363	355.78270	0.35578	363.634	14.77	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,526.91810		1.52692	1,525.45960	1.52546	1,526.918	15.01	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	25.71810		0.02572	24.25960	0.02426	25.718	15.01	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 27/11/2013	Any day expiry	9.43	Call	604.11630		0.60412	596.68030	0.59668	604.116	14.20	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	232.91630		0.23292	225.48030	0.22548	232.916	14.20	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	598.39360		0.59839	590.93160	0.59093	598.394	14.22	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	237.19360		0.23719	229.73160	0.22973	237.194	14.22	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			9.83430		9.83430	9.83390	9.83390		15.11	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	554.55870		0.55456	545.77240	0.54577	554.559	14.59	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	330.25870		0.33026	321.87240	0.32187	330.259	14.59	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	564.58170		0.56458	555.82310	0.55582	564.582	14.55	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	320.28170		0.32028	311.92310	0.31192	320.282	14.55	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	559.55020		0.55955	550.77730	0.55078	559.550	14.57	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	325.25020		0.32525	316.87730	0.31688	325.250	14.57	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.91930		9.91930	9.91830	9.91830		15.26	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	993.41230		0.99341	986.49810	0.98650	993.412	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	164.11230		0.16411	158.19810	0.15820	164.112	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	986.14430		0.98614	979.16080	0.97916	986.144	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	166.84430		0.16684	160.86080	0.16086	166.844	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	978.90460		0.97890	971.85430	0.97185	978.905	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	169.60460		0.16960	163.55430	0.16355	169.605	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.94390		9.94390	9.94250	9.94250		15.37	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,025.38180		1.02538	1,018.92150	1.01892	1,025.382	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	171.48180		0.17148	166.42150	0.16642	171.482	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,018.18400		1.01818	1,011.66630	1.01167	1,018.184	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	174.28400		0.17428	169.16630	0.16917	174.284	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,011.01670		1.01102	1,004.44160	1.00444	1,011.017	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	177.11670		0.17712	171.94160	0.17194	177.117	14.07	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.03200		10.03200	9.95000	9.95000		15.52	0.00	10,800	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	654.00210		0.65400	0.00000	0.00000	654.002	15.43	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	582.00210		0.58200	0.00000	0.00000	582.002	15.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.94	Call	662.13810		0.66214	0.00000	0.00000	662.138	15.39	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	570.13810		0.57014	0.00000	0.00000	570.138	15.39	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	658.05840		0.65806	0.00000	0.00000	658.058	15.41	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	576.05840		0.57606	0.00000	0.00000	576.058	15.41	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.89312		116.89312	116.86484	116.86484			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,883.12000		1.88312	1,854.84000	1.85484	1,883.120		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	1,903.12000		1.90312	1,874.84000	1.87484	1,903.120		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
EL28	On 01/08/2013	Bond Future	115.00	Call	1,893.12000		1.89312	1,864.84000	1.86484	1,893.120		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
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			8.65499		92.00505	8.49735	93.38625			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	2,912.85000		2.91285	4,294.05000	4.29405	2,912.850		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	80,953.72000		80.95372	82,334.92000	82.33492	80,953.720		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	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			8.74861		89.52250	8.58588	90.92315			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	2,241.74000		2.24174	841.09000	0.84109	2,241.740		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	2,153.46000		2.15346	752.81000	0.75281	2,153.460		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	2,065.31000		2.06531	664.66000	0.66466	2,065.310		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			451.57500		451.57500	455.90900	455.90900			0.00	0	369.00
GOVI	On 01/08/2013	GOVI	445.99	Call	55,850.00000		5.58500	99,190.00000	9.91900	55,850.000		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	55,750.00000		5.57500	99,090.00000	9.90900	55,750.000		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	55,650.00000		5.56500	98,990.00000	9.89900	55,650.000		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			457.94900		457.94900	462.34400	462.34400			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	119,590.00000		11.95900	163,540.00000	16.35400	119,590.000		0.00	0	0.00
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	119,490.00000		11.94900	163,440.00000	16.34400	119,490.000		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	119,390.00000		11.93900	163,340.00000	16.33400	119,390.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	211.15500		211.15500	211.25000	211.25000			0.00	0	1,045.00
IGOV	On 07/11/2013	Index Future	214.16300		214.16300	214.26000	214.26000			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	572.63000		572.63000	572.89500	572.89500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.13000	94.87000	5.09000	94.91000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.09000	94.91000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.05000	94.95000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.01000	94.99000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	4.99000	95.01000	4.93000	95.07000				0.00	1,000	1,000.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	4.99000	95.01000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	4.98000	95.02000	4.92000	95.08000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.00000	95.00000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.08000	94.92000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	5.19000	94.81000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	5.33000	94.67000	5.25000	94.75000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	5.45000	94.55000	5.39000	94.61000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.76800		7.76800	7.74360	7.74360		11.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	431.71560		0.43172	407.25340	0.40725	431.716	13.04		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	3.71560		0.00372	3.65340	0.00365	3.716	13.04		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	421.94340		0.42194	397.49320	0.39749	421.943	12.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	3.94340		0.00394	3.89320	0.00389	3.943	12.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	412.31410		0.41231	387.87160	0.38787	412.314	12.88		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	4.31410		0.00431	4.27160	0.00427	4.314	12.88		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.82820		7.82820	7.80280	7.80280		10.53		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	331.82820		0.33183	310.82590	0.31083	331.828	10.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	93.62820		0.09363	98.02590	0.09803	93.628	10.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	324.76760		0.32477	303.98820	0.30399	324.768	10.91		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	96.56760		0.09657	101.18820	0.10119	96.568	10.91		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	317.77800		0.31778	297.22460	0.29722	317.778	10.89		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	99.57800		0.09958	104.42460	0.10442	99.578	10.89		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.58609		111.50666	6.41685	112.76419				557,533.30	5	9,414.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,036.84000		5.03684	6,294.37000	6.29437	5,036.840			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	5,106.21000		5.10621	6,363.74000	6.36374	5,106.210			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	5,175.52000		5.17552	6,433.05000	6.43305	5,175.520			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			6.63897		109.16497	6.46280	110.44028				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	198.15000	0.19815	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	1,077.16000		1.07716	0.00000	0.00000	1,077.160			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	270.88000	0.27088	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	1,004.43000		1.00443	0.00000	0.00000	1,004.430			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	343.56000	0.34356	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 07/11/2013	Bond Future	6.51	Put	931.75000		0.93175	0.00000	0.00000	931.750		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.24924		121.53666	5.11117	121.83796		1.56	0.00	0	7,411.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,081.03000		92.08103	92,382.33000	92.38233	92,081.030		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.24388		116.44591	5.08308	116.75149		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	839.86000		0.83986	1,075.98000	1.07598	839.860		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	185.77000		0.18577	116.31000	0.11631	185.770		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	853.78000		0.85378	1,091.42000	1.09142	853.780		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	180.87000		0.18087	112.93000	0.11293	180.870		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	867.81000		0.86781	1,106.95000	1.10695	867.810		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	176.08000		0.17608	109.64000	0.10964	176.080		0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.21757		118.01400	5.02830	118.32380		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	948.26000		0.94826	1,182.63000	1.18263	948.260		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	228.62000		0.22862	153.19000	0.15319	228.620		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	924.67000		0.92467	1,156.66000	1.15666	924.670		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	237.42000		0.23742	159.61000	0.15961	237.420		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	936.43000		0.93643	1,169.62000	1.16962	936.430		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	232.98000		0.23298	156.37000	0.15637	232.980		0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.16413		112.80318	4.93656	113.11716		1.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	537.51000		0.53751	717.47000	0.71747	537.510		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	474.37000		0.47437	340.35000	0.34035	474.370		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	522.50000		0.52250	699.82000	0.69982	522.500		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	486.88000		0.48688	350.22000	0.35022	486.880		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	529.98000		0.52998	708.62000	0.70862	529.980		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	480.60000		0.48060	345.26000	0.34526	480.600		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.11458	130.20568	6.94602	131.93923		11.06	76,560,939.84	588	53,746.00
R186	On 01/08/2013	Bond Future	7.00	Call	1,982.90000	1.98290	2,850.88000	2.85088	1,982.900	11.06	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Put	3,157.81000	3.15781	2,292.24000	2.29224	3,157.810	11.06	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	2,991.20000	2.99120	4,076.01000	4.07601	2,991.200	11.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	2,124.84000	2.12484	1,476.10000	1.47610	2,124.840	11.18	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,279.86000	3.27986	4,415.46000	4.41546	3,279.860	11.21	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,910.12000	1.91012	1,312.17000	1.31217	1,910.120	11.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,076.81000	1.07681	1,670.15000	1.67015	1,076.810	10.98	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	4,867.08000	4.86708	3,726.87000	3.72687	4,867.080	10.98	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,228.71000	1.22871	1,875.29000	1.87529	1,228.710	11.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	4,490.14000	4.49014	3,403.17000	3.40317	4,490.140	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future	128.26	Call	120,933.27000	120.93327	122,666.82000	122.66682	120,933.270	11.65	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	11.65	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	513.24000	0.51324	868.89000	0.86889	513.240	10.90	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	6,991.82000	6.99182	5,613.92000	5.61392	6,991.820	10.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.17677	132.04369	7.00213	133.80175		10.96	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,734.98000	14.73498	16,401.19000	16.40119	14,734.980	11.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	293.86000	0.29386	202.01000	0.20201	293.860	11.49	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,076.70000	10.07670	11,581.58000	11.58158	10,076.700	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	950.18000	0.95018	697.00000	0.69700	950.180	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,150.93000	10.15093	11,659.38000	11.65938	10,150.930	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	934.49000	0.93449	684.88000	0.68488	934.490	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,225.28000	10.22528	11,737.27000	11.73727	10,225.280	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	919.02000	0.91902	672.95000	0.67295	919.020	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,385.65000	1.38565	1,888.93000	1.88893	1,385.650	10.73	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	8,387.45000	8.38745	7,132.67000	7.13267	8,387.450	10.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			7.23307		128.53128	7.05252	130.31307		11.62		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,821.69000		7.82169	9,062.14000	9.06214	7,821.690	11.91		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,997.18000		2.99718	2,455.84000	2.45584	2,997.180	11.91		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,882.49000		7.88249	9,127.44000	9.12744	7,882.490	11.92		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,965.38000		2.96538	2,428.54000	2.42854	2,965.380	11.92		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	7,943.47000		7.94347	9,192.91000	9.19291	7,943.470	11.93		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,933.85000		2.93385	2,401.50000	2.40150	2,933.850	11.93		0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.29166		130.27210	7.10488	132.07811		11.45		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	4,924.16000		4.92416	5,824.48000	5.82448	4,924.160	11.41		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	6,875.57000		6.87557	5,969.88000	5.96988	6,875.570	11.41		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	4,966.85000		4.96685	5,871.95000	5.87195	4,966.850	11.41		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	6,820.52000		6.82052	5,919.61000	5.91961	6,820.520	11.41		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	5,009.75000		5.00975	5,919.62000	5.91962	5,009.750	11.42		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	6,765.79000		6.76579	5,869.65000	5.86965	6,765.790	11.42		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			297.93067		297.93067	298.11037	298.11037				0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,940.67000		2.94067	3,120.37000	3.12037	2,940.670			0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	2,930.67000		2.93067	3,110.37000	3.11037	2,930.670			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	2,920.67000		2.92067	3,100.37000	3.10037	2,920.670			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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future			5.09978	105.87552	4.96166	106.06313		0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,629.84000	68.62984	68,817.45000	68.81745	68,629.840	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04752	107.37004	4.87409	107.56033		0.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	103.35000	0.10335	173.65000	0.17365	103.350	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	386.09000	0.38609	266.10000	0.26610	386.090	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	106.69000	0.10669	178.44000	0.17844	106.690	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	378.43000	0.37843	259.89000	0.25989	378.430	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	110.11000	0.11011	183.32000	0.18332	110.110	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	370.85000	0.37085	253.77000	0.25377	370.850	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.92998	104.40717	4.70399	104.60009		0.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	417.41000	0.41741	557.54000	0.55754	417.410	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	136.70000	0.13670	83.91000	0.08391	136.700	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	405.47000	0.40547	543.97000	0.54397	405.470	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	141.74000	0.14174	87.32000	0.08732	141.740	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	411.42000	0.41142	550.74000	0.55074	411.420	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	139.20000	0.13920	85.60000	0.08560	139.200	0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.70690	105.82126	4.38502	106.01681		0.52	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	239.67000	0.23967	355.80000	0.35580	239.670	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	207.48000	0.20748	128.06000	0.12806	207.480	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	232.98000	0.23298	347.50000	0.34750	232.980	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	212.91000	0.21291	131.88000	0.13188	212.910	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	236.52000	0.23652	351.83000	0.35183	236.520	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	210.39000	0.21039	130.15000	0.13015	210.390	0.54	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future			225.62503		225.62503	225.56346	225.56346			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,635.03000		2.63503	2,573.46000	2.57346	2,635.030		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	2,625.03000		2.62503	2,563.46000	2.56346	2,625.030		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	2,615.03000		2.61503	2,553.46000	2.55346	2,615.030		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			5.73469		112.31061	5.59785	112.83394		3.38	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,097.41000		99.09741	99,620.74000	99.62074	99,097.410	3.58	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.77164		109.73658	5.62362	110.26729		3.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	873.25000		0.87325	1,147.69000	1.14769	873.250	3.30	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,093.87000		1.09387	837.60000	0.83760	1,093.870	3.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,427.53000		1.42753	1,783.72000	1.78372	1,427.530	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	650.38000		0.65038	475.86000	0.47586	650.380	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,450.10000		1.45010	1,808.97000	1.80897	1,450.100	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	637.52000		0.63752	465.68000	0.46568	637.520	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,472.85000		1.47285	1,834.38000	1.83438	1,472.850	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	624.86000		0.62486	455.68000	0.45568	624.860	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,507.06000		107.50706	108,037.77000	108.03777	107,507.060	3.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.80246		111.21415	5.64238	111.75210		3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,933.69000		1.93369	2,303.67000	2.30367	1,933.690	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	743.94000		0.74394	575.97000	0.57597	743.940	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,500.08000		1.50008	1,826.26000	1.82626	1,500.080	3.32	0.00	0	16.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Put	1,007.16000		1.00716	795.39000	0.79539	1,007.160	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,890.06000		1.89006	2,256.08000	2.25608	1,890.060	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	766.44000		0.76644	594.51000	0.59451	766.440	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,911.81000		1.91181	2,279.82000	2.27982	1,911.810	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	755.12000		0.75512	585.18000	0.58518	755.120	3.36	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.82975		108.55923	5.65605	109.10444		3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,244.33000		1.24433	1,525.70000	1.52570	1,244.330	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	1,462.85000		1.46285	1,199.01000	1.19901	1,462.850	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	1,213.91000		1.21391	1,491.26000	1.49126	1,213.910	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	1,495.19000		1.49519	1,227.33000	1.22733	1,495.190	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	1,228.85000		1.22885	1,508.21000	1.50821	1,228.850	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	1,478.75000		1.47875	1,212.90000	1.21290	1,478.750	3.18	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			5.93481		110.37986	5.79953	111.03175		4.71	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,496.36000		101.49636	102,148.25000	102.14825	101,496.360	4.99	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	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.97498		111.93797	5.83104	112.59911		4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,210.31000		2.21031	2,676.28000	2.67628	2,210.310	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	780.31000		0.78031	585.14000	0.58514	780.310	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,240.72000		2.24072	2,709.59000	2.70959	2,240.720	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	765.70000		0.76570	573.43000	0.57343	765.700	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,271.32000		2.27132	2,743.07000	2.74307	2,271.320	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	751.30000		0.75130	561.91000	0.56191	751.300	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,734.12000		4.73412	5,342.92000	5.34292	4,734.120	4.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	164.39000		0.16439	112.05000	0.11205	164.390	4.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.00829		109.41445	5.85542	110.08458		4.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Call	2,707.52000		2.70752	3,170.63000	3.17063	2,707.520	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,013.20000		1.01320	806.18000	0.80618	1,013.200	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,736.22000		2.73622	3,201.60000	3.20160	2,736.220	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	999.07000		0.99907	794.32000	0.79432	999.070	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,678.96000		2.67896	3,139.78000	3.13978	2,678.960	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,027.49000		1.02749	818.18000	0.81818	1,027.490	4.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.04422		110.89633	5.88141	111.57553		4.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,941.27000		1.94127	2,309.76000	2.30976	1,941.270	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	1,917.26000		1.91726	1,606.55000	1.60655	1,917.260	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,963.13000		1.96313	2,333.93000	2.33393	1,963.130	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	1,897.58000		1.89758	1,589.18000	1.58918	1,897.580	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,919.54000		1.91954	2,285.73000	2.28573	1,919.540	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	1,937.08000		1.93708	1,624.07000	1.62407	1,937.080	4.45	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			5.15831		101.42786	5.02208	101.48785		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,429.75000		30.42975	30,489.74000	30.48974	30,429.750	0.37	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	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.93667		102.85964	4.59651	102.92050		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.14000		0.01214	27.55000	0.02755	12.140	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	127.90000		0.12790	82.45000	0.08245	127.900	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	12.47000		0.01247	28.15000	0.02815	12.470	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	126.43000		0.12643	81.25000	0.08125	126.430	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.80000		0.01280	28.76000	0.02876	12.800	0.18	0.00	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	4.31	Put	124.97000		0.12497	80.07000	0.08007	124.970	0.18	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			6.20643		105.89896	6.05124	106.74370		5.96	0.00	0	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,327.77000		98.32777	99,172.51000	99.17251	98,327.770	6.34	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.25296		107.39384	6.08944	108.25050		5.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,057.30000		3.05730	3,695.62000	3.69562	3,057.300	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	808.80000		0.80880	590.46000	0.59046	808.800	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,093.63000		3.09363	3,735.12000	3.73512	3,093.630	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	794.37000		0.79437	579.20000	0.57920	794.370	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,130.12000		3.13012	3,774.76000	3.77476	3,130.120	5.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	780.14000		0.78014	568.12000	0.56812	780.140	5.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.29427		105.20030	6.12221	106.06860		5.88	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,144.04000		3.14404	3,732.27000	3.73227	3,144.040	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,327.11000		1.32711	1,047.04000	1.04704	1,327.110	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,080.29000		3.08029	3,662.82000	3.66282	3,080.290	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,361.72000		1.36172	1,075.95000	1.07595	1,361.720	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,112.09000		3.11209	3,697.48000	3.69748	3,112.090	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,344.32000		1.34432	1,061.41000	1.06141	1,344.320	6.02	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.34121		106.62516	6.15981	107.50522		5.71	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	2,078.36000		2.07836	2,520.12000	2.52012	2,078.360	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	2,714.03000		2.71403	2,275.73000	2.27573	2,714.030	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	2,033.56000		2.03356	2,469.62000	2.46962	2,033.560	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	2,766.53000		2.76653	2,322.53000	2.32253	2,766.530	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	2,055.88000		2.05588	2,494.79000	2.49479	2,055.880	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	2,740.19000		2.74019	2,299.04000	2.29904	2,740.190	5.70	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.32400		104.90215	6.15924	105.91110		6.75		3,776,477.40	36	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	95,857.68000		95.85768	96,866.63000	96.86663	95,857.680	7.11		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.37191		102.98705	6.19942	104.01027		6.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,413.57000		3.41357	4,167.06000	4.16706	3,413.570	7.13		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	984.53000		0.98453	714.80000	0.71480	984.530	7.13		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,453.60000		3.45360	4,210.90000	4.21090	3,453.600	7.14		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	967.33000		0.96733	701.41000	0.70141	967.330	7.14		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,493.82000		3.49382	4,254.89000	4.25489	3,493.820	7.14		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	950.37000		0.95037	688.22000	0.68822	950.370	7.14		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,621.43000		6.62143	7,566.46000	7.56646	6,621.430	7.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	227.65000		0.22765	149.46000	0.14946	227.650	7.30		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.41399		104.37373	6.23378	105.41078		6.87		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,522.70000		3.52270	4,214.60000	4.21460	3,522.700	7.07		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,622.95000		1.62295	1,277.80000	1.27780	1,622.950	7.07		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,558.18000		3.55818	4,253.44000	4.25344	3,558.180	7.07		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,602.56000		1.60256	1,260.77000	1.26077	1,602.560	7.07		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,487.37000		3.48737	4,175.90000	4.17590	3,487.370	7.07		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,643.53000		1.64353	1,295.01000	1.29501	1,643.530	7.07		0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.45705		102.39074	6.26856	103.44188		6.91		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,368.48000		2.36848	2,891.34000	2.89134	2,368.480	6.93		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	3,243.38000		3.24338	2,715.10000	2.71510	3,243.380	6.93		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	2,394.61000		2.39461	2,920.83000	2.92083	2,394.610	6.94		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	3,213.52000		3.21352	2,688.60000	2.68860	3,213.520	6.94		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	2,342.51000		2.34251	2,862.00000	2.86200	2,342.510	6.93		0.00	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	6.29	Put	3,273.42000		3.27342	2,741.77000	2.74177	3,273.420	6.93	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.09430		83.16428	7.93683	84.56548		15.58	665,314.24	8	9,942.00
R209	On 01/08/2013	Bond Future	8.00	Call	1,881.58000		1.88158	2,604.29000	2.60429	1,881.580	15.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,716.26000		2.71626	2,037.77000	2.03777	2,716.260	15.58	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	73,215.17000		73.21517	74,616.37000	74.61637	73,215.170	16.22	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.16393		81.19388	8.00195	82.61479		16.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,715.89000		6.71589	7,805.07000	7.80507	6,715.890	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,565.56000		1.56556	1,233.83000	1.23383	1,565.560	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,771.60000		6.77160	7,864.60000	7.86460	6,771.600	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,543.19000		1.54319	1,215.28000	1.21528	1,543.190	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,827.46000		6.82746	7,924.25000	7.92425	6,827.460	16.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,521.09000		1.52109	1,196.97000	1.19697	1,521.090	16.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,901.36000		10.90136	12,192.90000	12.19290	10,901.360	17.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	507.63000		0.50763	378.26000	0.37826	507.630	17.05	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.22767		82.28715	8.06135	83.72734		16.96	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	6,080.55000		6.08055	7,008.69000	7.00869	6,080.550	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,479.36000		3.47936	2,967.31000	2.96731	3,479.360	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,127.91000		6.12791	7,059.78000	7.05978	6,127.910	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,445.59000		3.44559	2,937.27000	2.93727	3,445.590	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	6,175.41000		6.17541	7,110.99000	7.11099	6,175.410	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,412.10000		3.41210	2,907.49000	2.90749	3,412.100	17.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future			8.29221		80.25668	8.12143	81.71634		17.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	3,792.69000		3.79269	4,445.64000	4.44564	3,792.690	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	7,748.07000		7.74807	6,941.36000	6.94136	7,748.070	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	3,826.31000		3.82631	4,482.98000	4.48298	3,826.310	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	7,691.03000		7.69103	6,888.04000	6.88804	7,691.030	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	3,860.11000		3.86011	4,520.49000	4.52049	3,860.110	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	7,634.31000		7.63431	6,835.03000	6.83503	7,634.310	17.30	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			174.95676		174.95676	175.35769	175.35769			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,966.76000		1.96676	2,367.69000	2.36769	1,966.760		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	1,956.76000		1.95676	2,357.69000	2.35769	1,956.760		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	1,946.76000		1.94676	2,347.69000	2.34769	1,946.760		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.51279		130.51279	130.48992	130.48992			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	522.79000		0.52279	499.92000	0.49992	522.790		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	512.79000		0.51279	489.92000	0.48992	512.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.01	Call	502.79000		0.50279	479.92000	0.47992	502.790		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			139.53482		139.53482	139.50619	139.50619			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,544.82000		1.54482	1,516.19000	1.51619	1,544.820		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	1,534.82000		1.53482	1,506.19000	1.50619	1,534.820		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	1,524.82000		1.52482	1,496.19000	1.49619	1,524.820		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			7.78864		95.53621	7.62075	97.06042		13.80	0.00	0	6,830.00
R213	On 01/08/2013	Bond Future	91.25	Call	84,921.19000		84.92119	86,445.40000	86.44540	84,921.190		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		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.85879		93.34793	7.68576	94.89377		14.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,533.88000		7.53388	8,758.99000	8.75899	7,533.880		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,390.61000		1.39061	1,069.88000	1.06988	1,390.610		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,593.54000		7.59354	8,822.48000	8.82248	7,593.540		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,370.41000		1.37041	1,053.51000	1.05351	1,370.410		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,653.33000		7.65333	8,886.06000	8.88606	7,653.330		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,350.46000		1.35046	1,037.35000	1.03735	1,350.460		0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.92402		94.60482	7.74597	96.17153		14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	6,531.32000		6.53132	7,569.13000	7.56913	6,531.320		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,262.00000		3.26200	2,733.10000	2.73310	3,262.000		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,431.02000		6.43102	7,460.82000	7.46082	6,431.020		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,326.95000		3.32695	2,790.04000	2.79004	3,326.950		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	6,481.09000		6.48109	7,514.91000	7.51491	6,481.090		0.00	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	8.30	Put	3,294.34000		3.29434	2,761.45000	2.76145	3,294.340	15.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.98718		92.34763	7.80408	93.93557		15.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	4,251.44000		4.25144	5,007.03000	5.00703	4,251.440	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	7,116.70000		7.11670	6,284.35000	6.28435	7,116.700	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	4,179.83000		4.17983	4,927.39000	4.92739	4,179.830	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	7,224.37000		7.22437	6,383.99000	6.38399	7,224.370	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	4,215.55000		4.21555	4,967.12000	4.96712	4,215.550	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	7,170.39000		7.17039	6,334.02000	6.33402	7,170.390	15.21	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			8.22926		84.06210	8.07688	85.47814		16.92	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,614.20000		73.61420	75,030.24000	75.03024	73,614.200	17.68	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.29988		81.96459	8.14313	83.40060		17.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	2,125.83000		2.12583	2,671.90000	2.67190	2,125.830	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	6,755.38000		6.75538	5,865.44000	5.86544	6,755.380	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,065.03000		2.06503	2,600.60000	2.60060	2,065.030	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	6,892.68000		6.89268	5,992.24000	5.99224	6,892.680	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	2,095.30000		2.09530	2,636.11000	2.63611	2,095.300	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	6,823.80000		6.82380	5,928.60000	5.92860	6,823.800	17.65	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.32099		108.61793	8.17872	110.31790			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	5,946.62000		5.94662	4,246.65000	4.24665	5,946.620		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.85	Put	5,817.07000		5.81707	4,117.10000	4.11710	5,817.070		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	5,687.77000		5.68777	3,987.80000	3.98780	5,687.770		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.39409		105.73023	8.24757	107.45415			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	6,790.93000		6.79093	5,067.01000	5.06701	6,790.930		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	6,661.60000		6.66160	4,937.68000	4.93768	6,661.600		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	6,532.53000		6.53253	4,808.61000	4.80861	6,532.530		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	968.66970		0.09687	969.10830	0.09691	968.670	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	2.66970		0.00027	3.10830	0.00031	2.670	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	870.53160		0.08705	871.17660	0.08712	870.532	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	4.53160		0.00045	5.17660	0.00052	4.532	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	773.52410		0.07735	774.44290	0.07744	773.524	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	7.52410		0.00075	8.44290	0.00084	7.524	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	493.32620		0.04933	495.27020	0.04953	493.326	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	415.32620		0.04153	417.27020	0.04173	415.326	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	446.96470		0.04470	448.93280	0.04489	446.965	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	468.96470		0.04690	470.93280	0.04709	468.965	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	405.98360		0.04060	407.96930	0.04080	405.984	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	527.98360		0.05280	529.96930	0.05300	527.984	13.73	0.00	0	0.00
Total for Derivatives :											1,421,210,418.68	256,054	2 255 162.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000	100.94569		100.93049			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.15000	107.01493	6.02500	107.23459			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.19858		101.18096			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.18500	111.44249	7.06500	112.01973			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.13512		100.11552			0.00	0	325,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.13700		100.11713			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.53512	8.00000	47.52498			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.96000	101.61973	7.83000	102.17405		127,360,000,000.00	16,000,000	12,000,000.00	
AB06	On 27/03/2015	Spot Bond	6.30000	104.41896	6.17500	104.61960			0.00	0	10,789,000.00
AB07	On 07/03/2014	Spot Bond	6.26500	103.83826	6.14500	103.91262			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.49694		100.47708			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.41000	110.32426	7.28000	110.76631			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	101.15648		101.13950			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.65000	134.99870	0.65000	134.95328		5,850,000,000.00	9,000,000	9,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.26000	278.88775	1.25000	284.44225		252,000,000.00	200,000	100,000.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.01779		99.99998			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.61710		101.60192			0.00	900,000	300,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.89882		101.88279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.28494		101.26716			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.34313		101.32452			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.38181		101.36265			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.56000	110.54566	6.43500	110.74753			0.00	0	4,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.93328		103.91500			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.86500	104.84341	6.74500	104.97928			0.00	0	27,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.28697		102.26877			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	102.00661		101.98691			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.98579		100.96503			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.96116		100.94179			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.04622		101.02509			0.00	0	700,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.25128		101.23200			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.96500	104.55215	5.84500	104.57418			0.00	0	864,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	102.22110		102.20479			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.11960		100.10463			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.40000	128.62842	4.40000	128.57220		15,840,000,000.00		3,600,000	900,000.00
ABLI03	On 15/03/2015	Spot Bond	1.93000	125.32147	1.92000	125.29645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	1.90000	117.17574	1.90000	117.13232			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000	104.17710	2.80000	104.13588		5,600,000,000.00	2,000,000	1,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	9.71000	121.04528	9.58000	121.39164		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.34482		101.31365		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.40185		101.37701		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.47880		101.45259		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.69071		101.66313		0.00	196,000	98,000.00	
ABLS11	On 29/06/2019	Spot Bond	3.20000	114.03575	3.20000	113.98945		0.00	0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	31.20750	100.00000	31.13190		0.00	0	0.00	
ABN05	On 18/04/2021	Spot Bond	1.00000	171.65936	0.99000	171.72193		0.00	0	0.00	
ABN07	On 13/06/2015	Spot Bond	2.76000	151.76598	2.76000	151.70616		0.00	0	0.00	
ABN09	On 27/06/2023	Spot Bond	1.03000	179.17380	1.02000	179.26801		0.00	0	0.00	
ABN14	On 10/10/2033	Spot Bond	1.52000	179.27714	1.52000	179.21254		0.00	0	0.00	
ABN33	On 29/01/2018	Spot Bond	6.70625	73.82718	6.57625	74.23619		0.00	0	0.00	
ABN34	On 29/01/2018	Spot Bond	6.70625	73.82718	6.57625	74.23619		0.00	0	0.00	
ABN37	On 07/07/2016	Spot Bond	84.61000	14.86126	84.61000	14.83632		0.00	0	0.00	
ABN38	On 17/08/2015	Spot Bond	0.00000	90.60000		90.99000		0.00	0	0.00	
ABN39	On 21/09/2016	Spot Bond	0.00000	101.27629		101.25752		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	92.78000		92.82000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.35979	100.00000	39.28512			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.62000		91.69000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.36000		92.41000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.88000		88.01000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.78000		87.90000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.91241		100.89505			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.75647		100.73911			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.46000		87.60000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.40500	107.23200	6.28500	107.39432			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	105.74000		105.03000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	91.14000		91.26000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.05000		92.31000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	91.79000		91.93000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.06882		101.05140			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.09000	118.36536	5.96500	118.63792			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.10000		100.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.80265		100.78376			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	89.22000		89.39000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	88.59000		88.77000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	108.04785	1.72000	108.23183			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.86000	157.89720	1.84000	158.23027			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000	203.48042	2.12000	206.27929			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	103.42000		103.58000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	88.99000		89.14000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.16000	99.13270	7.99500	100.19561			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	99.28000		99.92000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.56000		94.86000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.48000		96.16000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.87999		103.71232			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	92.62000		93.01000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	100.00000	3.14985	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.01000	113.45041	6.88000	113.99071			0.00	0	3,286,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.10000	104.54380	5.97500	104.75726			1,220,000,000.00	200,000	2,848,000.00
ABS6	On 01/06/2020	Spot Bond	7.67000	102.74496	7.52000	103.54399			0.00	0	2,626,000.00
ABS7	On 11/09/2026	Spot Bond	8.73000	102.38651	8.56500	103.66259			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.52000	109.01331	6.39500	109.32532			0.00	0	651,000.00
ABS11	On 11/06/2014	Spot Bond	0.65000	128.84529	0.65000	128.80190			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.60861	4.00000	124.55532			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.06000	283.69146	1.05000	289.25101			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.11001	128.16812	-0.16001	128.35356			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.93000	134.37475	0.93000	134.32846			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.07491		100.05117			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	101.33335		101.31431			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.05297	100.00000	25.98916			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	99.93546		99.91403			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	99.93546		99.91403			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.25000	109.18391	10.12500	109.41632			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.19888		100.17377			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.67914	100.00000	1.67401			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.20423		100.17845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond		0.00000	100.27984		100.24457			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	101.25048		101.23266			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.00844	100.00000	9.97790			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	101.23919		101.22154			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.19353		100.16909			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	56.90255	11.00000	56.88628			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		6.40540	100.00000	6.38585			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.11540		100.02632			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	101.09779		101.07845			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	101.38973		101.36987			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.45921		101.43832			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.61522		101.59204			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.38963		101.36976			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.43664		101.41609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	101.45733	101.43647			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.45887	102.43734			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.45887	102.43734			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.47461	102.45293			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.35203	101.33272			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.47461	102.45293			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.44312	102.42174			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	82.53461	82.51595			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.32564	101.30671			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	101.30508	101.28646			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.21658	101.19754			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	101.30508	101.28646			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.40847	101.38833			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.45527	101.43444			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.47408	101.45297			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.43649	101.41593			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	101.21097	101.19373			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.35204	101.33272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	0.00000	100.84016		100.82214			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.96000	112.22003	7.81000	113.00860			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	101.23927		101.22161			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.17000	104.11781	7.07500	104.16043			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.52318		100.50460			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.64826		100.62814			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.44584		101.42912			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	100.55018		100.53134			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.36945	100.00000	5.35750			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.57975	100.00000	5.56747			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.70848		75.68842			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	144.56117		142.89659			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	144.58929		142.92396			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.38958		101.36971			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.14468		100.12645			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.14468		100.12645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	0.00000	100.55018		100.53134			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.01736		100.00001			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.34255		101.32337			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.33126		101.31225			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.57739		102.56357			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.88863		99.86999			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.57596		102.56217			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.42959		102.40835			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.23693		103.21621			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.46063		101.44169			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.91987		101.90002			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.20836		101.18905			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.39524		101.37529			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	99.87994		99.83998			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	101.34305		101.32643			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	101.14699		101.13069			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.36530		101.34579			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.33833		100.32144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	0.00000	101.21478		101.19748			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.18277		101.16594			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.24491		101.22717			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.36154		101.34208			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.29567		101.27719			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.22043		101.20305			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.24114		101.22346			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.88829	10.23000	101.86066			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.26171		101.24372			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.22984		101.21233			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	101.72830		101.70345			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	103.24902		103.20043			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	101.16656		101.14946			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.03500	112.61197	7.90500	113.23660			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.35583		101.33646			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.08021	1.75000	107.04094			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.23926		101.22160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	101.24288		101.22517			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.33153		101.31198			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.37837		101.35812			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.28468		101.26583			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	101.26031		101.24182			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.36899		101.34889			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.32216		101.30275			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.42519		101.40424			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.33153		101.31198			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.38773		101.36734			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.36150		101.34151			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.36899		101.34889			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.32285		101.30397			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.40266		101.38260			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.42710		101.40668			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	101.12003		101.10398			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	101.14130		101.12508			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.22972		101.21220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	101.25796		101.24003			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.43284		101.41233			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.42144		101.40055			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.52814		101.50566			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.34090		101.32121			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.51317		101.49090			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.51878		101.49643			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.52814		101.50566			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.37926		87.36198			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.45327		101.43191			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.45327		101.43191			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	106.68534		105.46568			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	107.44850		106.21998			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.24719		101.22890			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.23406		101.21597			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.52415		100.50865			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.13436		100.11733			0.00	4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.44402		102.42555			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	101.19791		101.18312			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.63253	100.00000	5.61889			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.12234		100.10484			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.13627		100.11678			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.14553		100.12472			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.73094		100.71287			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.81226		100.79214			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.92055		100.89770			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.57928		100.56162			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.64500	100.41250	6.51500	100.73311			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.76609		100.74271			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.90264		100.87505			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.25500	107.88927	7.12500	108.50072			0.00	0	3,510,000.00
AIR02	On 30/04/2023	Spot Bond	8.17000	124.43245	8.00500	125.69238			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.60835	100.00000	44.49910			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.35000	113.67965	6.22500	113.99802			0.00	0	8,470,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.55411	100.00000	42.44989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.44172	100.00000	12.41419				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.11000	162.74708	2.09000	163.07111				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	127.29353	3.90000	127.23937				780,000,000.00	200,000	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.74512		100.72918				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.58356		100.56897				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.10344		101.08549				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.50500	111.45978	7.37500	112.03803				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.72362		100.70620				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.75467		100.73648				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.53119	100.00000	62.37804				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.45800		100.44050				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.27500	113.37213	6.15000	113.64271				0.00	0	177,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.18895		101.16796				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	101.38943		101.37095				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.40500	102.18260	6.31000	102.19397				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.07482		101.05589				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.84500	103.70695	6.72500	103.84309				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	7.46000	110.56645	7.33000	111.04779			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.45971		100.44135			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.82752	105.72392	9.72819	105.83922			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.51651		101.48960			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.93156	103.54339	9.85754	103.60257			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.95119	103.48928	9.87347	103.55319			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.51635		101.48945			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.97082	103.48998	9.88940	103.56660			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.56319	106.18821	10.43310	106.64147			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.55440		101.52681			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.55440		101.52681			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.55445		101.52687			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.07752	102.96558	9.97819	103.07691			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.03536	103.77655	9.94491	103.87541			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.93156	103.54339	9.85754	103.60257			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.89447	104.22100	9.78439	104.36231			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.04559	103.75249	8.93241	103.91443			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.47074		101.44466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.45605		101.42968			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.45605		101.42968			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.37311		101.34826			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.01783	102.55722	9.96692	102.62883			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.23500	104.58763	10.10500	104.99743			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	95.19603		95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	101.84771	10.22500	102.27356			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	101.04449		101.02611			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.32625		101.30279			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.47253	12.22500	101.44696			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.43345		101.40749			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.90500	104.40094	9.77500	104.83787			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.38820		101.36307			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.42591		101.40008			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.42591		101.40008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.37010		101.34530			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.03293		101.01430			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.82752	106.10724	12.72819	106.21121			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.97759	106.20332	13.85827	106.50579			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.84515	104.65170	12.72016	104.84436			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.91448		101.87964			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.91448		101.87964			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.91448		101.87964			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.98938		101.95316			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.27831	100.00000	8.26260			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.54647	100.00000	21.49370			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.60971	100.00000	19.56169			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.10476	100.00000	12.07512			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11541	100.00000	12.08606			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.63523	100.00000	14.59939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.68118	100.00000	12.65012			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	57.40101	100.00000	57.29210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.64009		100.62471			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.55458		101.52699			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.59259		101.56431			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.97000	177.00669	0.96000	177.03660			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.09000	158.78304	6.92500	162.57330			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.09000	158.92721	6.92500	162.68751			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.47500	106.61045	7.31000	108.13029			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.45027		100.42777			0.00	58,500,000	19,500,000.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.14109		101.12059			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.15453		100.13505			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	101.73210		101.71811			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.47624		100.45935			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.60538		101.58624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	101.27577		101.25758				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.74491	100.00000	53.61471				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	91.87802	100.00000	91.65822				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.70500	102.87808	6.57500	103.39662				0.00	0	122,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.78539		101.76980				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.65332		100.63537				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.66797		100.64961				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.71677		100.69704				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.76554		100.74444				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.90173		100.87682				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.01967	100.00000	6.00493				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.48556		100.46836				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.51207		100.49392				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.52343		100.50487				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.52721		100.50851				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.57260		100.55228				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.63305		100.61055				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.88828	100.00000	5.87386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.88828	100.00000	5.87386				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.27839		101.26143				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.38952		101.37104				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.41982		101.40092				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.23000	106.88594	7.10000	107.30557				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.51072		101.49057				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.67216		101.64980				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.21017	100.00000	4.19997				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.21017	100.00000	4.19997				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.09000	107.75774	5.97000	107.88138				0.00	0	2,745,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.01765		100.06600				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.01238		98.99741				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.67293		99.65871				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.58824		98.57397				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.10742		100.09206				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.43331	100.00000	6.41772				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.12844		100.10979				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.10779		100.09238			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.11395		100.09765			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.12512		100.10723			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.17136		100.14684			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.24697		100.21119			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	101.33886		101.32107			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.15533		101.13789			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	101.35212		101.33281			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.73598		102.72007			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.51269	100.00000	11.48449			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.66500	109.40829	6.54500	109.56001			0.00	0	3,080,000.00
CBL08	On 02/11/2016	Spot Bond	8.11000	118.60397	7.98000	119.00400			0.00	0	113,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.81169		100.78376			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.62378		101.60718			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.81000	107.61689	7.68000	107.94600			0.00	0	8,402,000.00
CBL12	On 06/09/2018	Spot Bond	9.81500	108.60290	9.68500	109.12265			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.68582		100.65949			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.06500	109.97566	9.93500	110.52270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.46488		100.44612			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.00000	105.07130	7.87000	105.49840			0.00	0	1,525,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.06073		100.09999			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.50500	105.33096	10.37500	105.89767			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.49566		100.47668			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.97871		101.95254			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.40210		100.38387			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.79000	99.01543	8.63000	99.80751			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.92000	129.29849	8.75500	130.53084			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.77000	125.18450	8.60500	126.47169			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.28000	123.64513	8.13500	124.86199			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.31676		102.28836			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.36000	106.02476	10.23000	106.31739			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.31374		100.29126			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.28989		101.25408			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.48299		101.44175			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.90816		101.88556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	0.00000	102.31719		102.28593			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	101.34276		101.32358			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	101.34276		101.32358			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	101.34276		101.32358			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	99.93628		99.91498			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	101.35217		101.33285			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	101.25806		101.24013			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	101.18275		101.16592			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.27221		100.23789			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.09783		101.07849			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.26923		100.23529			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.25801		101.24008			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	101.19213		101.17517			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.28493		100.24902			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.11567		100.02659			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.11035		100.02210			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	99.92849		99.90477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	0.00000	101.37098		101.35139			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	101.30512		101.28649			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	101.32388		101.30498			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.81000	103.87442	9.68500	103.88737			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.39000	102.67926	7.26500	102.69882			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.20321		100.17755			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.72843		101.70358			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	102.04476		102.02329			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	102.04476		102.02329			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.29584		100.27461			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.95774	100.00000	23.89970			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.76327	100.00000	23.70571			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.38965		101.36978			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	61.59766	100.00000	61.44679			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.95679		102.94151			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	101.85377		101.82891			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.08633	10.11000	104.05798			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.85377		101.82891			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.92643		100.90816			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	102.80031		102.76235			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	103.04109		102.99676			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	110.88543	2.76000	110.84169			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	110.83500	3.14000	110.79013			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.97443	8.25000	101.95203			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	103.16223		103.11923			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	101.85377		101.82891			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.85377		101.82891			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	110.44569	3.10000	110.40125			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.28831	2.40000	110.24599			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.01715		101.98803			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.56474		101.54230			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.89917		101.87180			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.80257		100.78536			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.81381		100.79636			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.15000	104.99984	7.02500	105.36053			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.85177		100.83389			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.83901		100.82140			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.68079		100.66176			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.69239		100.67335			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.20000	105.17087	7.07500	105.53236			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.20000	105.17087	7.07500	105.53236			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	109.49585		109.49585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	0.00000	111.90247		111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.25000	108.43669	7.12500	108.81058			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.42727		101.40684			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.58895		101.56615			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	101.22002		101.20414			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	101.22822		101.21222			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.72404		100.70660			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.72404		100.70660			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.84534	100.17539	51.71955			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	102.00505		101.97811			0.00	21,000,000	7,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.25528		100.23698			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.44901		101.42827			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.06795		100.05098			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.07289		100.05466			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.37539	9.35000	102.34955			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.37539	9.35000	102.34955			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.01707		99.99999			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.01712		99.99999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	103.97859		103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.11720		100.08769			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.31828		101.30107			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.11479		100.08590			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.11724		101.09979			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.11724		101.09979			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.11724		101.09979			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.11724		101.09979			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.11724		101.09979			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.14815		101.13020			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.19951		101.18074			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.19951		101.18074			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.19951		101.18074			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.19951		101.18074			0.00	0	325,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.19951		101.18074			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.20809		101.18919			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.83500	109.99562	7.70500	110.60549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	0.00000	101.68319		101.65900			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.13773		100.12049			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	101.18726		101.17034			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	101.18726		101.17034			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.53234		100.51324			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.64352		101.61992			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.11242		100.08430			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	101.92529		101.89752			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.31279		101.29352			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.30342		101.28429			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.32385		101.30495			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.10916		100.02110			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.08408		100.06307			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.02120		100.00008			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.32009		101.30124			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.81789		101.79108			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.81695		101.55309			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.20325		101.18560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	101.09616		101.07876			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.26594		101.24736			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.48135		101.45956			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.48135		101.45956			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.48135		101.45956			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.48135		101.45956			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.34502		100.32577			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.96331		99.94499			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.39675		101.37482			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.39675		101.37482			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.37961		101.35795			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.22731		101.20564			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.37961		101.35795			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.04569		101.02343			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.53444		101.51244			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.22735		101.20568			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.22735		101.20568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	101.22209		101.20002			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.31707	100.00000	6.30177			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	101.50006		101.47800			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
CLN313	On 14/11/2022	Spot Bond	0.00000	100.29594		100.27474			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.44000	100.97200	9.27500	101.97577			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.96000	102.50663	9.79500	103.51009			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.16161		101.14063			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.55058		101.52777			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.28852		100.26786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.65640		100.63697			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.59962		100.57807			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.65777	8.80500	100.63421			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.18543		101.16577			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	100.59269		100.57214			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.22930		100.20840			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.17934		100.15689			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.10531	100.00000	0.95221			0.00	0	40,000,000.00
CLN329	On 20/06/2017	Spot Bond	100.00000	2.32748	100.00000	2.30833			0.00	0	20,000,000.00
CLN330	On 20/06/2017	Spot Bond	100.00000	2.32748	100.00000	2.30833		200,000,000,000.00	2,000,000	78,000,000.00	
CLN331	On 20/06/2017	Spot Bond	100.00000	2.32748	100.00000	2.30833			0.00	0	22,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.86331	100.00000	24.80767			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.86331	100.00000	24.80767			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.46357	7.01000	36.45680			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	164.92809		167.72833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.47500	133.44848	7.31000	134.90457			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.09000	158.78304	6.92500	162.57330			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.09000	158.92721	6.92500	162.68751			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.24757		83.22842			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.10433		83.08502			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.98063		100.96043			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.98063		100.96043			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.44605		101.42535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.34075		101.32160			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.36148		101.34202			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.97443		100.95393			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.36899		101.34889			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.65640		100.63697			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.23031		101.21227			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.70000	110.08192	7.62500	110.20559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	7.60000	105.56138	7.47000	106.09494			0.00	0	200,000.00
COJ05	On 05/06/2023	Spot Bond	8.70000	122.86544	8.54000	124.06251			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.15000	113.40085	7.02500	113.67983			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.29000	116.03125	8.13000	117.00088			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.75000	103.69291	8.58500	104.76813			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.82000	104.44482	9.65500	105.73341			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99578	9.46000	24.99578			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	99.98252		99.96504			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.99976		99.98193			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.89485		99.87721			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.46853		100.45062			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	101.33413		101.31962			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.18393		101.16932			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.04348		101.02857			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.15000	101.42048	10.99000	102.52252			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.47546		100.45922			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.73500	102.12846	6.60500	102.59175			0.00	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	100.41911		100.40466			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.45187		101.42565			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.52640		101.49880			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.37710		101.35225			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.15000	103.47825	6.02500	103.49250			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.95000	124.17256	5.82500	124.54975			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.92000	116.22964	6.77000	117.07062			33,409,760.00	4,828	37,511,828.00
DV23	On 27/02/2023	Spot Bond	7.43000	120.07085	7.26500	121.31436			36,741,350.00	4,945	88,883,945.00
E170	On 01/08/2020	Spot Bond	6.53000	143.74691	6.38000	144.78078			0.00	0	25,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.40756		107.38671			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	99.92986		99.90655			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	99.92394		99.89861			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	99.91968		99.89302			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.62119		101.59727			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.27476	-0.30000	131.23399			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.29000	124.58933	1.27000	124.86040			2,838,000,000.00	2,200,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.36000	111.56432	1.34000	111.84249			0.00	0	195,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.14000	116.42661	7.98000	117.33238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.04000	117.53855	7.88000	118.52099			16,080,000,000.00	2,000,000	1,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.87000	108.79645	8.70500	109.98317			17,740,000,000.00	2,000,000	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	9.98000	96.27850	9.37500	99.17154			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.14354		100.12544			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.33835		100.32228			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.10232		100.08770			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.59249	100.00000	39.49657			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.07671	100.00000	51.95055			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	83.13057	100.00000	82.94665			0.00	0	100,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.27392	3.00000	125.22384			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.11000	110.40820	9.98500	110.61756			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.35079		107.33261			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.71060		100.68921			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.03031		101.00951			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.42500	102.04417	8.29500	102.53644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.22902		100.20794			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.20979		100.19047			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.20400		100.18543			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.23345		100.21196			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.22587		100.20530			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.18604		100.16888			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.19349		100.17565			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.19946		100.18109			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.18694		100.16970			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.18792		100.17080			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.19670		100.17878			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.57000	106.43513	5.44500	106.68941			0.00	0	21,148,000.00
ES18	On 20/04/2018	Spot Bond	6.18500	113.72802	6.05500	114.29506			30,993,035.00	5,011	206,246,800.00
ES23	On 25/01/2023	Spot Bond	6.96000	124.50286	6.79500	125.78916			42,748,320.00	6,142	246,000,000.00
ES26	On 02/04/2026	Spot Bond	7.64500	102.84420	7.48000	104.18580			229,415,334,170.00	30,008,546	260,258,000.00
ES33	On 15/09/2033	Spot Bond	8.59000	91.10136	8.43500	92.45596			2,820,201,763,640.00	328,312,196	1,401,710,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.06985		100.05243			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.74911		100.73106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.93445		100.91917			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.11678		101.10189			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.90075	100.00000	10.87434			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.60788	100.00000	10.58218			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.24586		100.22686			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.25462		100.23494			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.28263		100.26079			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.29836		100.27531			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.20000	105.23666	6.07500	105.37746			0.00	0	13,664,000.00
FRB05	On 21/12/2018	Spot Bond	7.90500	106.31807	7.77500	106.88361			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.25100		101.23540			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.25094		101.23535			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.64801		100.62853			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.04329		103.02509			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.70500	114.88577	9.57500	115.44093			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.75666		99.72911			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.42931	100.00000	72.24420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.78044		102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.03000	133.33691	1.03000	133.29061			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.10000	282.72289	1.09000	288.28143		1,320,000,000.00		1,200,000	600,000.00
FRBI28	On 31/03/2028	Spot Bond	1.84000	158.28865	1.82000	158.62279			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000	209.82606	2.01000	209.74763			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.36000	117.73891	6.23500	118.00869			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.29954	100.00000	29.23504			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.29954	100.00000	29.23504			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14100	54.84062	8.14100	54.82495			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	34.55957	9.50600	34.55047			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.32059	9.74000	33.31166			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	93.02806	100.00000	92.79664			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.81444		104.78685			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.11270		100.08434			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.32003		102.28644			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.43691		101.41635			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.10934		100.08184			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.10934		100.08184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	102.17132		102.14515			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.10734		100.08035			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.63413		101.61066			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.94051		101.91446			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.38969		101.36983			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.54390		101.52176			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.78988		101.76348			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	101.91026		101.88462			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.52814		101.50566			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	101.88324		101.85544			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	102.04183		102.01165			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.44765		101.42637			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.47220		106.44464			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.26357		102.23004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	0.00000	101.50006		101.47800			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	101.78240		101.75612			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.13876		102.10711			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.60671		101.58306			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	101.71887		101.69355			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.02878		101.99879			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	101.87764		101.84992			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.12013		102.08876			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.25426		102.22086			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.02318		101.99328			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.95789		101.92897			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	101.74691		101.72115			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	101.71327		101.68802			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.16858		102.13648			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.14063		102.10895			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	102.06421		102.03368			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.17231		102.14015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	0.00000	101.83097		101.80395			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.56746	100.09221	12.53699			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.34465		101.32490			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	102.27846		102.24470			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.62638		101.60303			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.84064		101.81413			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.09987		100.07479			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	101.75237		101.72717			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.50622		101.48463			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	101.52504		101.50318			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.37649		101.35681			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.41582		101.39502			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.91124		101.88302			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.87370		100.85796			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.28316		101.26713			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.87370		100.85796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	0.00000	101.26694		101.25089			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.38773		101.36734			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.83129	13.22500	103.85081			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.29780		101.27875			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.84333		100.82814			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.84333		100.82814			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.29967		101.28060			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.99115		101.96241			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.91142		100.89142			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.69500	97.95175	2.67500	98.11344			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	105.05472		105.02564			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.24948		100.22864			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.22869		100.20786			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.16420		100.14365			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.14520		100.12443			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.12479		100.10397			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.77041		100.74917			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.51182		101.49016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000	101.50248		101.48095			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.71515		100.69363			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.74364		99.72384			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.83277		100.81530			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.26747		101.24940			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.58545		100.56540			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.27000	121.19782	2.27000	121.15161			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.53253		101.51056			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.54945		101.52723			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.25000	121.38332	2.25000	121.33711			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	117.72198	0.17999	117.76153			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.27000	121.19782	2.27000	121.15161			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	122.37174	1.15999	122.54261			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	124.06736	1.22999	124.22830			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.66542		100.64259			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.67402	100.00000	20.62394			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.47061		102.43724			0.00	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	102.14619		102.11730			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.39626	4.73000	111.34644			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.18651		102.15706			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.31439		101.29563			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.52128		101.49948			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.03757		102.00815			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.79938		101.77347			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.72800		101.70315			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	101.47065		101.44958			0.00	250,000,000	50,000,000.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.98488		101.95822			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	101.46876		101.44773			0.00	125,000,000	25,000,000.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.83226		99.80397			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	104.21124		104.18709			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.11353		100.08496			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.14227	100.00000	8.09331			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.14964		100.13016			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.04500	100.69109	9.92500	100.68566			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00437		99.98223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	6.85500	101.29936	6.73500	101.30261			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.46757		99.43625			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.44719		100.43009			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.52105		100.50109			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.61159		100.58813			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.66834		100.64268			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.07270	3.35000	138.01622			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.18342		100.16960			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.63886		102.62373			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.70145		101.68630			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.31981		103.30574			0.00	0	2,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.84320		102.82990			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.48418		102.47249			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.38561		101.36862			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.61000	270.71207	1.60000	276.25801			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.11000	282.48138	1.10000	288.03964			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.83000	265.71925	1.82000	271.26002			0.00	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	1.40000	129.57541	1.40000	129.52909			24,920,000,000.00	17,800,000	8,900,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.54617		100.52747			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.00000	129.56082	1.00000	129.51593			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.77412		100.75446			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.95351		100.93469			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.55968		100.53822			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.42022		100.40120			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.23870		101.22047			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22000	103.19050	2.22000	103.15130			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79409	100.00000	0.79216			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.54181	104.97509	11.51262			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	101.19157		101.17805			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	101.14378		101.13011			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.34473		100.32652			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.48689	101.07593	18.44167			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.62081	100.44759	9.59741			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.21393		101.19777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	16.72225	100.76967	16.68146			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.58573		100.57063			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.37700		100.35808			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.37471		101.34621			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.48330		100.46929			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000	113.26264	1.84000	113.22087			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.17061		100.14590			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	101.14682		101.13214			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.75462		100.74054			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.41000	111.80513	1.39000	111.99751			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.03834		98.03724			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.44000	111.45756	1.42000	111.64917			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.53500	105.58176	5.45000	105.67134			0.00	0	7,321,000.00
FRX15	On 14/03/2015	Spot Bond	5.70000	106.90653	5.57500	107.10880			0.00	0	2,649,000.00
FRX16	On 15/09/2016	Spot Bond	6.20000	106.89057	6.07500	107.25392			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.54000	108.93583	6.41000	109.42022			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.68500	116.91117	6.55500	117.47687			0.00	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	7.36000	108.63026	7.21000	109.41267			0.00	0	423,000.00
FRX23	On 28/02/2023	Spot Bond	8.28000	98.35385	8.11500	99.40537			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.28000	123.11423	8.10500	124.54029		82,800,000,000.00	10,000,000	5,000,000.00	
FRX31	On 21/02/2031	Spot Bond	8.91000	107.70420	8.79500	108.74203		89,100,000,000.00	10,000,000	5,000,000.00	
FRX45	On 14/04/2045	Spot Bond	9.60500	85.07427	9.45500	86.34382		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	0.00000	99.77530		99.74721		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	101.01710		100.99857		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	100.90906		100.89037		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	7.81000	106.70552	7.68000	107.12653		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	101.28818		101.27371		0.00	0	0.00	
GPT24	On 30/07/2013	Spot Bond	0.00000	100.40926		100.39464		0.00	0	0.00	
GPT25	On 15/08/2013	Spot Bond	100.00000	82.20721	100.00000	99.99993		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	0.00000	99.68207		99.66762		0.00	0	0.00	
GRA304	On 27/06/2013	Spot Bond	0.00000	98.84390		98.82945		0.00	0	0.00	
GRB91	On 26/07/2013	Spot Bond	0.00000	99.14738		99.13292		0.00	0	0.00	
GRD187	On 12/07/2013	Spot Bond	0.00000	99.35089		99.33647		0.00	0	0.00	
GRD188	On 17/07/2013	Spot Bond	0.00000	99.27877		99.26435		0.00	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	99.06067		99.04622			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	98.97396		98.95951			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.77850		100.76254			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.01313		100.99224			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.55730		100.54031			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.57059		100.55320			0.00	0	300,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.59627		100.57810			0.00	0	1,200,000.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.79855	100.00000	2.79235			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.62813		100.60897			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.67230		100.65180			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	101.48931		101.47132			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.99223		100.97572			0.00	0	200,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.77975		100.76184			0.00	4,000,000	2,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.34903		101.33110			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.14067		101.12404			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.42164		101.40382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	100.00000	32.76800	100.00000	100.00000		60,000,000,000,000.00	600,000,000	600,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.25338		101.23407		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	0.00000	100.71356		100.69594		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	0.00000	101.38553		101.36767		0.00	0	0.00	
HILB03	On 02/05/2018	Spot Bond	0.00000	100.47179		100.45374		0.00	0	0.00	
HILC04	On 24/07/2013	Spot Bond	0.00000	100.59703		100.58247		0.00	0	0.00	
HILC05	On 02/08/2013	Spot Bond	0.00000	100.37860		100.36404		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	105.69355		105.69500		0.00	0	0.00	
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.69355		105.69500		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	96.53681	100.00000	96.30587		0.00	0	0.00	
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.70756		100.68963		0.00	71,836,000	17,959,000.00	
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.72865		100.71017		0.00	0	0.00	
HMS1B9	On 19/07/2015	Spot Bond	6.75300	102.59824	6.63005	102.87463		0.00	0	0.00	
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.96626		105.96840		0.00	0	0.00	
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.73402		100.71541		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.76566		100.74622			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.10687	117.06290	6.98403	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.31881		106.32186			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.78163		100.76178			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.81322		100.79255			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.55858	114.94363	7.43588	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.56627		107.57259			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.84505		100.82357			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.87130		100.84913			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.22129		108.23162			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.98120		109.99766			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.78469		100.76576			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.89065		100.87014			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.92553		100.90420			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.73000	120.10158	6.58000	121.01545			0.00	0	30,657,000.00
HWAY23	On 07/12/2023	Spot Bond	0.88000	288.09902	0.87000	293.66323		1,320,000,000.00	1,500,000	76,750,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.86000	288.59376	0.85000	294.15849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	8.62000	109.05221	8.46500	110.61353			258,600,000,000.00	30,000,000	22,158,000.00
HWAY35	On 31/07/2035	Spot Bond	8.61500	109.20275	8.46000	110.79373			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	119.14293	0.78000	119.35185			97,440,000,000.00	121,800,000	694,277,000.00
I2038	On 31/01/2038	Spot Bond	1.81000	114.39146	1.81000	114.34930			182,810,000,000.00	101,000,000	272,280,000.00
I2050	On 31/12/2050	Spot Bond	1.88000	122.87684	1.88000	122.83132			233,120,000,000.00	124,000,000	80,240,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.75000		93.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.25000	108.99184	6.12500	109.19271			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.95471		102.93821			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.68600		101.66828			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	101.10532		101.08748			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	101.32564		101.30908			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	101.89927		101.88413			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.69500	103.31535	6.60000	103.37106			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.75000	108.82680	6.62500	109.13594			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.16000	113.31233	7.03000	113.84903			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.62500	102.42031	6.53000	102.48513			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.61913		100.60213			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.13710		100.11982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.20000	108.80923	3.20000	108.76498			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.57000	107.11638	6.44500	107.46750			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.42255		100.40569			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.44955		100.43160			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.04999	127.44864	-0.00001	127.63226			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.00000	133.64731	1.00000	133.60100			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.96815		100.95114			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.01378		100.99595			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.13000	107.92734	7.00000	108.45496		14,260,000,000.00	2,000,000	2,000,000.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	101.47963		101.46286			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	103.21348		103.20009			0.00	37,500,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.22295		100.20572			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.33500	106.45895	7.20500	107.03654			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.82000	99.74341	7.67000	100.47749			0.00	0	189,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.43816		101.42209			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.96000	102.62967	6.83000	103.14470			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00184	100.00000	0.00184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.52763	5.00000	100.51406			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.52763	5.00000	100.51406			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.60896	5.00000	101.59510			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.52763	5.00000	100.51406			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.81044	4.00000	100.79959			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.31827		102.29442			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.22619		102.20294			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.32784		101.30382			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.25000	112.52677	8.12500	112.83477			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.12844		101.10855			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.12844		101.10855			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.22906		100.20798			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.74799	100.00000	8.72679			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.02570		100.99609			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.64209		100.61272			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.43690		100.40765			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.25000	102.83447	8.12500	103.01930			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.01462		99.99998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	100.21319		100.19793			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	101.18369		101.16833			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.43823		99.41259			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.73182	100.00000	3.71936			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.59962	5.40000	98.58523			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.92779	5.27500	99.91336			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.82688	5.27500	99.81248			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.27500	99.72616	5.27500	99.71179			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.27500	99.62565	5.27500	99.61131			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.42253	5.30000	99.40818			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.32216					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.12202	5.30000	99.10776			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.90259	5.40000	98.88812			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.80139	5.40000	98.78695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	5.40000	98.70040	5.40000	98.68599			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	0.00000	100.40933		100.39376			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.28819		101.26542			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.82752	104.97286	9.72819	105.08733			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.82752	103.31641	9.72819	103.42908			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.42107		101.40009			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	102.06076		102.03461			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.39036		101.36984			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.96587	6.50000	100.94823			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.48135		101.45956			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.06198		101.04485			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	99.99116	100.25042	99.72458			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98509			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98509			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	20.97152	100.00000	26.14876			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.42177	100.00000	16.73520			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	101.15691		101.14190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	0.00000	101.03266		101.01796			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.83574		100.82069			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.83574		100.82069			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.12066		100.10557			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.12066		100.10557			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.22648		100.21135			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.33253		100.31736			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00271		100.01900			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	101.27599		101.26165			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98528			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	99.99996		99.98563			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	101.19680		101.18203			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.21805		101.20301			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.22692		101.21178			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.32648		101.30856			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	101.03266		101.01796			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	101.03082		101.01610			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	101.01796		101.00327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond	0.00000	100.71254		100.69731			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.67110		100.65651			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.68010		100.66339			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.48694		100.47038			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.48694		100.47038			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.79591		100.77717			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.83361	100.00000	67.66929			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.37312		101.34826			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.87813		100.84679			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	99.86006		99.83999			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.77405		100.75628			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.79152		100.77334			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.80320		100.78475			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.26000	106.19136	7.13500	106.60115			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.31500	103.64652	6.19500	103.72773			0.00	0	262,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	101.72749		101.70913			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.41000	110.25227	7.28000	110.73202			0.00	0	12,888,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.96710		100.94912			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.02177		99.99992			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.44880		101.42740			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.43000	110.40964	7.30500	110.63298			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.47425		101.45314			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.81350		99.79271			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.09000	122.87911	2.09000	122.83287			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.02000	137.00100	3.00000	137.27792			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	99.98531		99.97060			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.17356		101.15284			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.98586		100.96510			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.97662		100.95606			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.61388		101.59327			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.29030		101.26973			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.62979		100.61433			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.80000	96.90828	2.78000	97.06770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	2.80000	99.17792	2.78000	99.26063			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.73058		101.70873			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.12173		100.10650			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	101.18369		101.16833			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.40500	113.60459	10.27500	114.10561			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.68197		100.65770			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.02000	137.00100	3.00000	137.27792			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IWA321	On 23/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IWA322	On 30/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.88452			0.00	0	0.00
IWA323	On 06/06/2013	Spot Bond	5.27500	99.79808	5.27500	99.78369			0.00	0	0.00
IWA324	On 13/06/2013	Spot Bond	5.27500	99.69743	5.27500	99.68306			0.00	0	0.00
IWA325	On 20/06/2013	Spot Bond	5.27500	99.59697	5.27500	99.58264			0.00	0	0.00
IWA326	On 27/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.47998			0.00	0	0.00
IWA327	On 04/07/2013	Spot Bond	5.30000	99.39383	5.30000	99.37949			0.00	0	0.00
IWA330	On 25/07/2013	Spot Bond	5.30000	99.09350	5.30000	99.07924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA331	On 01/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.96051			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.85919			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.75808			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.65718			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	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		69.57844	100.00000	69.44644			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		68.65964	100.00000	68.52938			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		67.75297	100.00000	67.62443			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000		101.01765		100.99870			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.29439		100.27475			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.53441		100.51613			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.53848		100.52005			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.50297		100.48578			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.93379		100.91678			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		101.31876		101.30124			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.46217		100.44616			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.44269		100.42736			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.29616		100.28049			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.19044		100.17454			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.13332		100.11642			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.11633		100.09658			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		100.40875		100.39316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	0.00000	100.48629		100.47149			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	82.51121	100.00000	82.32662			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.97350	100.00000	54.83886			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.98938	100.00000	64.83020			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	50.73499	100.00000	50.57659			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.53720		100.51814			0.00	800,000	400,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.37204	100.00000	28.30254			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.80307		100.78462			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.84733		100.82784			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.53583	100.00000	34.42800			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.86004		101.83852			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.60193		100.57886			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.47000	153.70656	7.30500	155.65764			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.79382		100.77663			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.74083		101.72445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	7.51000	102.75503	7.38000	103.19972			0.00	0	4,003,000.00
LGL03	On 03/04/2018	Spot Bond	7.56000	101.45305	7.43000	101.95537			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.10664	8.00000	100.08530			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	102.11132		102.08373			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.50000	105.30521	10.37500	105.55012			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.31847		102.28809			0.00	2,000,000	1,000,000.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.40844		100.39284			0.00	1,000,000	1,000,000.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.73688		100.72147			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.35091		99.33616			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.80192		99.78777			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.17012		99.15581			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	98.91842		98.90419			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.67383		99.65965			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.81481		100.79608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.38070		100.36601			0.00	7,000,000	7,600,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.85839		100.84148			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.72180		100.70485			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.33272		101.31645			0.00	14,000,000	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.75077		101.73518			0.00	5,000,000	5,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	99.86174		101.25951			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.93743		100.92236			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.23268		101.21654			0.00	15,000,000	10,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.56965		100.55014			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.77210	100.00000	58.62816			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.00506	100.00000	55.86940			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	61.10958	100.00000	60.95992			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.78501	100.00000	39.68863			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.46585	100.00000	27.39931			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.10568	100.00000	10.08120			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.67208	100.00000	24.61231			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	7.25500	109.42743	7.12500	110.05438			0.00	0	101,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.49961		101.48022			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	101.27142		101.25508			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.38550		101.36763			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.90482		100.88760			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.91176		100.89440			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.94640		100.92838			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.61486		102.59581			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.74812		102.72808			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.64500	106.99403	6.51500	107.37526			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.32500	112.80395	7.19500	113.40599			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.11500	115.51215	7.95500	116.54348			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02500	108.86500	5.90500	109.02848			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.16386		101.14731			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.21092		101.19368			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.17000	112.09617	8.02000	112.85449			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.40000	106.11716	6.27500	106.37075			0.00	0	25,074,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000	99.94727		99.92959			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.57000	104.06295	7.44000	104.49667			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	99.94967		99.93280			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.27000	104.09122	7.14000	104.52864			0.00	0	5,716,000.00
MTN02	On 13/07/2014	Spot Bond	6.08500	108.19272	5.96500	108.30853			0.00	0	580,000.00
MTN03	On 13/07/2015	Spot Bond	6.45000	109.17516	6.32500	109.41069			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.21500	114.00752	7.08500	114.47259			0.00	0	2,565,000.00
MTN05	On 28/10/2013	Spot Bond	6.00500	101.34889	5.91000	101.37225			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.61945		99.60536			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.40762		99.39352			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.16785		99.15374			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.04268	100.00000	6.02804			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16009	100.00000	0.15970			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.32674	100.00000	6.31141			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.40420	100.00000	6.38869			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.88190	100.89771	5.86753			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.96123	100.61875	5.94671			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.22633	100.21011			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.22858	100.21219			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.23423	100.21743			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.23808	100.22102			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.24222	100.22485			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.24596	100.22833			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.24772	100.22995			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.27052	100.25113			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.29691	100.27563			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16009	100.00000	0.15970		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16009	100.00000	0.15970		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.60000	104.59941	7.43500	105.71775		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.04617	101.03081			0.00	1,950,000	650,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.94631	100.93068			0.00	0	1,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.29797	100.28125			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.36580	101.35074			0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.53907	100.52419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.01647		99.99985			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.45000	110.73295	6.32500	110.99252		1,290,000,000.00		200,000	6,640,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.91172		101.89259			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.50500	121.63104	7.37500	122.32772			0.00	0	3,306,000.00
NBK4	On 28/10/2024	Spot Bond	9.64500	34.94302	9.48000	35.54032			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.50000	106.59914	6.37500	106.80872			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.73921		100.72046			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.78136		100.76151			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.48500	102.97043	6.39000	103.02899			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.52677		101.51157			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.70000	108.39566	6.57500	108.70717			0.00	0	4,170,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.12262		101.10537			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.01846		99.99998			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.24463		101.22447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.98488		100.96542			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.84748		100.82799			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.89084		99.87254			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.07334		83.05486			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.89719		99.87997			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	100.61682		100.59829			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.67488		100.65458			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.54611		100.52742			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.87911		100.85888			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.07679		79.05768			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	99.96774		99.95158			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.80178		101.78632			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.50917		101.49303			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.94271		100.92541			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.25030		100.23095			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.27206		101.25392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.19679		101.17975			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.93447		100.91564			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.15065		101.13430			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.92546		100.90878			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.89167		100.87501			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.20000	109.01716	7.07500	109.27002			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.01500	102.96860	5.89500	102.99050			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.86500	104.71339	5.74500	104.77980			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.77266		100.75749			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.66000	118.18720	10.53000	118.74552			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.11029		110.11431			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.84121		99.81846			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.12000	163.22580	1.11000	163.22288			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.22000	114.92926	7.07000	115.79894			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.75646		99.74124			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	101.23536		101.21973			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.76979		99.75540			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.85000	113.96443	7.70000	114.81237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.10428		100.01698			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.58539		100.50001			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.09887		100.01243			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.09784		100.08120			0.00	1,980,000	1,980,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.10191		100.08459			0.00	5,200,000	5,200,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.05000	116.59055	7.90000	117.62312			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.10600		100.01844			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.10195		100.01502			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.10433		100.08661			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.25000	113.79372	8.10000	114.62887			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.11247		100.02389			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.10761		100.01980			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.10594		100.08795			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.13636		100.04401			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.12659		100.03577			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.10917		100.09063			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.16245	3.27500	133.10822			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	5.70000	105.77279	5.57500	105.87250			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	6.99500	123.58476	6.86500	124.23415			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.37000	133.65563	7.21000	134.93573			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.01500	176.84753	1.00500	176.93313			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.15000	135.63307	7.98500	137.42419			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.73407		100.71592			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.71455		100.69690			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.85698		100.84059			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.50051		100.48274			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.50541		100.48979			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.01021		100.99305			0.00	800,000	400,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.24060		101.22235			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	100.00000	0.18499			0.00	484,000,000	262,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	100.00000	0.18499			0.00	70,000,000	35,000,000.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.33022	100.00000	100.00000		11,200,000,000,000.00		112,000,000	56,000,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.51591	100.00000	20.46567			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.56366	100.00000	20.51330			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.59232	100.00000	20.54189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.27992	100.00000	21.22781				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.04392	100.00000	21.98994				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.81896	100.00000	26.75327				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.01000	107.19883	5.88500	107.47085				0.00	0	9,864,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.88389	100.00000	5.86963				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.91000		98.11000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.52638	100.00000	31.44916				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.60799	100.00000	10.58229				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	101.33198		101.31422				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.58342		100.56616				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.37663		101.36133				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	85.82367	100.00000	85.63337				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.26211		100.24755				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.07274	100.00000	80.75221				0.00	065,000,000	400,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.07201		101.05471				0.00	1,200,000	300,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.93535		101.91993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.21729		101.20064			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	101.14697		101.13181			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	101.20758		101.19159			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.50831		101.49323			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.32882		101.31117			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.26761		101.25027			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	101.30857		101.29120			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.30661		101.28927			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.40557		101.38686			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.32799		101.30981			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.49028		101.47042			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.49037		101.47051			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.39840		101.37924			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.65173		101.62964			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.04758		101.03056			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.08099		101.06342			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.09602		101.07820			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.12940		101.11103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.27275		101.25202			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.30605		101.28476			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.23165		100.21373			0.00	4,500,000	1,500,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.55741		100.53761			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.25000	112.92331	5.12500	113.07455			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.48500	93.21273	5.36500	93.34086			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.89000	42.68966	6.72500	43.54637			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	5.25000	120.34285	5.12500	120.62427		154,959,617,578,500.00	516,117,634	6,170,083,000.00	
R158	On 15/09/2015	Spot Bond	5.25000	112.92331	5.12500	113.07455			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.15000	88.96783	5.02500	89.20547			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.25000	127.38768	5.12500	127.80144			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.08000	84.74768	4.95500	85.07797			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.81500	104.10731	4.69500	104.11609			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.07000	134.15905	6.90500	135.85654		108,851,765,442,910.00	396,289,313	1,402,258,500.00	
R187P	On 21/12/2026	Spot Bond	6.81000	40.31446	6.64500	41.18961			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.73000	38.13053	6.56500	39.02094			0.00	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 07/12/2023	Spot Bond	0.61000	294.86362	0.60000	300.43504			357,308,720,000.00	585,752,000	460,985,000.00
R201	On 21/12/2014	Spot Bond	5.11500	109.19581	4.99500	109.36623			530,470,849,590.00	103,708,866	541,209,266.00
R202	On 07/12/2033	Spot Bond	1.52000	223.30234	1.52000	226.09789			650,988,640,000.00	428,282,000	1,517,460,200.00
R2023	On 28/02/2023	Spot Bond	6.55000	110.41135	6.38500	111.64089			13,093,524,676,550.00	999,011,401	4,503,974,000.00
R203	On 15/09/2017	Spot Bond	5.71000	111.20746	5.58000	111.70995			16,658,563,020,260.00	917,436,606	5,082,871,606.00
R204	On 21/12/2018	Spot Bond	5.90500	113.28217	5.77500	113.91170			7,532,259,574,755.00	275,573,171	4,202,955,000.00
R2048	On 28/02/2048	Spot Bond	8.27000	107.55103	8.13000	109.21892			13,521,882,628,510.00	635,052,313	2,757,247,000.00
R205	On 31/03/2014	Spot Bond	100.00000	62.14745	100.00000	61.99523			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.20500	104.15632	5.11000	104.20110			782,311,500,000.00	150,300,000	2,636,699,586.00
R207	On 15/01/2020	Spot Bond	6.17000	108.45933	6.02000	109.28044			7,143,498,669,710.00	157,779,363	5,137,284,363.00
R208	On 31/03/2021	Spot Bond	6.29000	103.87172	6.13000	104.85604			25,035,737,024,400.00	980,244,360	8,097,722,000.00
R209	On 31/03/2036	Spot Bond	8.04500	82.34737	7.89000	83.72304			43,990,460,142,210.00	468,049,738	8,064,083,227.00
R210	On 31/03/2028	Spot Bond	1.12000	173.15561	1.10000	173.53040			246,576,960,000.00	220,158,000	377,998,000.00
R211	On 31/01/2017	Spot Bond	0.65000	130.63170	-0.65000	130.59239			(149,718,831,600.00)	230,336,664	205,020,000.00
R212	On 31/01/2022	Spot Bond	0.43000	139.70360	0.43000	139.65740			430,000,000.00	1,000,000	2,200,554,000.00
R213	On 28/02/2031	Spot Bond	7.74000	94.59774	7.57500	96.09360			21,312,653,224,320.00	753,572,768	5,023,440,000.00
R214	On 28/02/2041	Spot Bond	8.18000	83.23641	8.03000	84.62663			44,063,820,457,060.00	386,775,117	1,048,883,311.00
R224C	On 15/09/2013	Spot Bond	4.87500	98.55209	4.75500	98.57457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	4.97500	96.15010	4.85500	96.22757			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.08500	93.68575	4.96500	93.81581			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.31000	91.00313	5.18500	91.19007			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.15000	88.96783	5.02500	89.20547			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.07000	86.92399	4.94500	87.20961			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.08000	84.74768	4.95500	85.07797			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.06000	99.66839	4.94000	99.66278			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.15000	97.16334	5.03000	97.21444			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.17000	94.70451	5.05000	94.80971			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.12000	92.38858	5.00000	92.54551			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.22000	89.90124	5.09500	90.11540			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.09000	87.89988	4.96500	88.16345			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.07000	85.76962	4.94500	86.07935			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.13000	83.47478	5.00500	83.82707			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.68500	79.61847	5.55500	80.01681			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.73500	77.24622	5.60500	77.68158			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.91000	74.44881	5.78000	74.91499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	5.89000	72.39023	5.76000	72.88962			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.87000	70.40224	5.74000	70.93280			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.86000	68.43850	5.73000	68.99787			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.13000	65.27008	5.98000	65.93433			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.11000	63.42210	5.96000	64.11430			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.21000	61.06231	6.05000	61.82159			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.18000	59.37122	6.02000	60.15632			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.15000	57.74379	5.99000	58.55298			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.12000	56.17734	5.96000	57.00899			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.08000	54.72275	5.92000	55.57624			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.04000	53.32656	5.88000	54.20058			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.01000	46.65281	6.84500	47.47465			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.97000	45.27494	6.80500	46.10946			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.93000	43.95478	6.76500	44.80091			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.89000	42.68966	6.72500	43.54637			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.85000	41.47702	6.68500	42.34338			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.81000	40.31446	6.64500	41.18961			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.77000	39.19969	6.60500	40.08283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	6.73000	38.13053	6.56500	39.02094			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.92428		101.89736			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.84751		100.82802			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.04203		101.01797			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.02057		100.00020			0.00	0	4,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.10211		101.07833			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.44759	100.00000	2.44159			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	101.49991		101.48232			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	101.49272		101.47446			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	101.48851		101.47106			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.43183		101.41457			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.09527		101.07759			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.44297		101.42486			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.19309		101.17556			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	101.25594	100.00000	101.07384			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	101.19293		101.17838			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	101.05556		101.03964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	0.00000	100.73630		100.71810			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.14411		100.12587			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.86620		100.85045			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.66288		100.64506			0.00	0	400,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.41423		100.39548			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.71755		100.70290			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.19037		100.17573			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.52850		101.51099			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.06121		101.03609			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.61416		101.58488			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.85554		100.82473			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.76316		100.73570			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.76316		100.73570			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.85295		100.83285			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.03067		100.07632			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.56140		101.54147			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.97423		100.95417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	101.72000		101.69240			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.93037		101.89931			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	101.41242		101.39406			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	102.06075		102.03461			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.73137		100.71123			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.39314	12.35000	106.35793			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.76381		101.74237			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.85241		100.82172			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.04787	100.00000	12.01869			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.04787	100.00000	12.01869			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	99.93875		99.91825			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.57391	100.00000	51.44897			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.02123		100.00006			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.82014	5.25000	101.80557			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.14728	100.00000	1.14447			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.22991	100.00000	6.21466			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.44579		100.42893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	101.15109		101.10989			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.65000	114.55898	7.49000	115.55725			0.00	0	4,654,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.82972		99.77733			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.55000	113.24418	6.42500	113.64063			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.07561		100.05670			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.76000	107.01279	7.63000	107.50026			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.68713		100.66767			0.00	0	325,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.47032		101.45073			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.55479		100.53487			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.69966		100.67924			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.68609		100.66608			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.55000	105.76095	6.42500	105.98113			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.50500	104.68137	7.37500	105.19607			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.95000	131.27236	0.95000	131.22710			190,000,000.00	200,000	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	163.76678	-0.90120	163.71863			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.71000	116.93339	6.58500	117.19959			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.57000	117.25472	6.44500	117.52234			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.50000	117.41582	6.37500	117.68416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	7.11000	105.80142	6.98000	106.26965			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.64500	117.08243	6.52000	117.34929			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.61000	117.16279	6.48500	117.43001			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.31873		101.30122			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.92506		99.91258			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.46270		101.44007			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.04818		101.02938			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.15306		101.13233			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	85.44737	100.00000	85.25228			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.76000	109.50290	6.63000	109.98797			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.35820		100.34119			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.15945		101.14312			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.22025		101.20230			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.63656	100.00000	1.63292			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.20975		101.19113			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.94000	117.51409	7.78000	118.51404			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.72000	110.55652	8.55500	111.89922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.26139		100.24120			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.63307		100.61827			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.06715		100.05041			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.06930		100.05200			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.39500	107.12911	7.26500	107.75737			0.00	0	862,000.00
SBS3	On 25/05/2026	Spot Bond	7.77000	103.54409	7.60500	104.90141			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.99000	103.97726	7.83000	104.95550			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.43000	118.29992	6.30500	118.65751		1,286,000,000.00		200,000	278,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.57353	0.70000	123.53176		7,840,000,000.00		11,200,000	2,800,000.00
SBSI11	On 07/12/2023	Spot Bond	1.14000	281.75826	1.13000	287.31578		456,000,000.00		400,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.04999	127.44864	-0.00001	127.63226		0.00		0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	113.58000		113.51000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.21017	100.00000	100.00000	4.19997			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	0.61999	124.92371	0.56999	125.10096				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.96587	6.50000	100.94823				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.47970		101.45949				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	101.06211		101.04498				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.14512		101.12661				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.47319		102.45601				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.81000	106.82988	7.68000	107.26556				0.00	0	185,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.31671		102.29897				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.88937		100.87109				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.90500	103.44786	5.78500	103.45821				0.00	0	1,300,000.00
SLI2	On 15/08/2016	Spot Bond	6.55000	111.53399	6.42500	111.89240				0.00	0	8,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	6.11500	104.14655	5.99500	104.13976			0.00	0	206,000.00
SNT01	On 15/09/2017	Spot Bond	7.16000	105.61445	7.03000	106.08150			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.29800		100.28084			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.12479		100.10667			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.32899		100.31163			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.12578		100.10753			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.01000	111.14019	6.88000	111.49124			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.07838		101.06122			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.73649		100.71919			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.76738		100.74933			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.97000	101.38097	7.81000	102.20210			0.00	0	38,426,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	99.88842		99.86971			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.25955		101.23982			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.63918		100.61997			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.89800	94.43851	7.73800	95.30800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.96000	94.09672	7.80000	94.96208			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.36000	107.29966	6.24000	107.46226			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.43000	101.72143	7.28000	102.47514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	101.37206		101.35304			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.89000	106.62897	6.76000	107.10242			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.15000	118.22576	6.02500	118.49771			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	110.19348	1.53000	110.38225			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.85500	108.68977	6.72500	109.28427			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.78969		98.77528			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.68633		99.67207			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	98.79144		98.77706			0.00	2,000,000	2,000,000.00
SY1003	On 27/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	99.98570		99.97139			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.85643		99.84208			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.68334		99.66894			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.07971		99.06510			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.29432		99.27992			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.82333		98.81973			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.15052		99.13613			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.10606		99.09165			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.00236		98.98790			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	98.89093		98.87653			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	98.87713		98.86273			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	98.84766		98.83325			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	98.86023		98.84581			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	98.80055		98.78609			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.81000	116.41253	5.68500	116.69007			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.63000	112.23746	7.46500	113.62583			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	50.10385	100.00000	49.99174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	39.73972	100.00000	39.64240			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.21872	100.00000	14.18427			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.41500	102.76910	6.32000	102.82681			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.76026		99.74616			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.26567		100.24865			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.12553		99.11143			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.42953		100.41311			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.01095		98.99682			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.47944		100.46306			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.50000	109.07776	6.37500	109.42607			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.31845		101.30256			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.17568		100.15947			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.22404		100.20798			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.70323		100.68553			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.72475		100.70650			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.79663	7.83000	102.77482			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.69138		100.67399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.71829		100.70021			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.49816		102.47830			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.69138		100.67399			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.71829		100.70021			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.49907	7.16000	102.47799			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.77098		100.75155			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.76668		100.74737			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.86970		100.84778			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.85577		100.83420			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.27483		101.24256			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.22708		101.19603			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.73098		100.71292			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.37029	101.06155	6.35455			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.68708		100.66978			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.93666		104.91878			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.78387		100.76412			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.82681		100.80597			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.27906		101.24670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.69950		100.68223			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.71470		100.69705			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.72555		100.70763			0.00	0	800,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.71470		100.69705			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.72555		100.70763			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.73098		100.71292			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.70819		100.69070			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.72555		100.70763			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.78522		100.76579			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.78522		100.76579			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.78522		100.76579			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.87192		100.85030			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.89358		100.87141			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.86651		100.84502			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.29852		101.26611			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.32543		101.29234			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.31467		101.28185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	101.11679		101.10060			0.00	50,000,000	10,000,000.00
TL15	On 29/04/2015	Spot Bond	7.20000	109.22172	7.07500	109.43396			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.34500	99.65855	6.19500	100.44012			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.65000	110.24428	6.52000	110.75107			0.00	0	993,987,000.00
TN20	On 17/09/2020	Spot Bond	7.27000	120.08945	7.11000	121.06684			26,041,140.00	3,582	307,360,000.00
TN23	On 06/11/2023	Spot Bond	7.56500	123.70149	7.40000	125.03972			27,695,465.00	3,661	111,800,000.00
TN25	On 19/08/2025	Spot Bond	8.06000	113.61696	7.89500	114.96737			0.00	0	408,700,000.00
TN27	On 14/11/2027	Spot Bond	8.10000	107.07642	7.93500	108.52418			81,000,000,000.00	10,000,000	33,073,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.22830		100.21066			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.23344		100.21540			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.24015		100.22159			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.24078		100.22217			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.27360		100.25246			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.34162		100.31522			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.88776		100.87129			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.92385		100.90669			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.94548		100.92790			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972	10.00000	99.89298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172	9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284	100.00000	9.89725			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.97221		99.97128			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	99.97147		99.95721			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	98.96976		98.95545			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.25051		96.23575			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	97.94393		97.92945			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.23865		95.22396			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.76928		97.75498			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.15037		95.13577			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.59153		97.57736			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	94.95003		94.93568			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.77322		100.75863			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.71486		100.70027			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.68568		100.67110			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.62733		100.61274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC009	On 12/07/2013	Spot Bond	0.00000	100.61274		100.59815			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.58356		100.56897			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.52718		100.51253			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.57111		100.55647			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.29178		100.27719			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.20425		100.18966			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.17507		100.16048			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.10212		100.08753			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.08592		100.07160			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	93.00119	100.00000	92.77098			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.67123		100.65445			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.23685		100.21993			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.58575		100.57111			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.20501		100.19037			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.69000	119.85817	7.53000	120.86310			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.43633		101.41975			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.79207		100.77194			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.11667		101.09455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	8.05000	109.67791	7.92000	110.14119			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	85.29909	100.00000	85.10523			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	85.22353	100.00000	85.03826			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	85.42483	100.00000	85.23068			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.91573		100.90058			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.96070		100.94525			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.35469		100.33699			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.36754		100.34919			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.36814		100.34977			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.07865		101.06125			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.11194		101.09398			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	101.26380		101.24960			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	100.00000	73.29317	100.00000	99.99993			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	132.27000		131.36000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.61000	118.74714	5.48500	119.11061			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.34000	250.68471	-0.34000	250.60714			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.65000	106.25228	5.52500	106.47927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	6.21500	109.73075	6.08500	110.19463			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.46000	112.46976	6.33000	113.13917			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.79500	112.12308	6.64500	112.99298			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.83000	113.20628	6.67000	114.24513			0.00	0	14,000,000.00
Z06	On 31/08/2013	Spot Bond	5.09000	98.69253	4.97000	98.70969			0.00	0	0.00
Z09	On 30/11/2013	Spot Bond	5.15000	97.44879	5.03000	97.49346			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.20000	89.82106	5.07500	90.03779			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.14000	95.81910	5.02000	95.90052			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.15000	94.60277	5.03000	94.71065			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.13000	88.58255	5.00500	88.82940			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.13000	92.65757	5.01000	92.80829			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.20000	89.80832	5.07500	90.02533			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.85000	69.38146	5.72000	69.92872			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.41682	100.00000	10.39705			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04195	100.00000	0.04187			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.41682	100.00000	10.39705			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.91097	100.00000	27.85802			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.55432	100.00000	28.50014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	26.76891	100.00000	26.71812	0.00	0	0.00			
ZA010	On 22/04/2015	Spot Bond	100.00000	26.76891	100.00000	26.71812	0.00	0	0.00			
ZA011	On 20/05/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455	0.00	0	0.00			
ZA012	On 20/05/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455	0.00	0	0.00			
ZA013	On 18/06/2015	Spot Bond	100.00000	24.02263	100.00000	23.97705	0.00	0	0.00			
ZA014	On 18/06/2015	Spot Bond	100.00000	24.02263	100.00000	23.97705	0.00	0	0.00			
ZA015	On 20/07/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338	0.00	0	0.00			
ZA016	On 20/07/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338	0.00	0	0.00			
ZA017	On 20/08/2015	Spot Bond	100.00000	21.31385	100.00000	21.27341	0.00	0	0.00			
ZA018	On 20/08/2015	Spot Bond	100.00000	21.31385	100.00000	21.27341	0.00	0	0.00			
ZA019	On 21/09/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914	0.00	0	0.00			
ZA020	On 21/09/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914	0.00	0	0.00			
ZA021	On 20/10/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646	0.00	0	0.00			
ZA022	On 18/11/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125	0.00	0	0.00			
ZA023	On 20/04/2016	Spot Bond	100.00000	13.43539	100.00000	13.40990	0.00	0	0.00			
ZA024	On 20/05/2016	Spot Bond	100.00000	12.69135	100.00000	12.66727	0.00	0	0.00			
ZA025	On 21/06/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.67718	100.00000	10.65692			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
Total for j-Bonds :									534,303,277,004,055.00	,061,050,225	98 489 669 632.00
Grand Total:									14,304,698,214,474.00	161,306,279	98 491 924 794.00