



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	10.01680	10.01680	9.74030	9.74030		19.60	356,297,576.00	35,570	480,760.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,376.85170	1.37685	1,100.47630	1.10048	1,376.852	28.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.05170	0.00005	0.17630	0.00018	0.052	28.48	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,336.86230	1.33686	1,060.51550	1.06052	1,336.862	28.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.06230	0.00006	0.21550	0.00022	0.062	28.04	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,316.86840	1.31687	1,040.53840	1.04054	1,316.868	27.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.06840	0.00007	0.23840	0.00024	0.068	27.82	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,276.88260	1.27688	1,000.59220	1.00059	1,276.883	27.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.08260	0.00008	0.29220	0.00029	0.083	27.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,266.88660	1.26689	990.60760	0.99061	1,266.887	27.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.08660	0.00009	0.30760	0.00031	0.087	27.27	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,256.89080	1.25689	980.62380	0.98062	1,256.891	27.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.09080	0.00009	0.32380	0.00032	0.091	27.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,216.91000	1.21691	940.69830	0.94070	1,216.910	26.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.11000	0.00011	0.39830	0.00040	0.110	26.71	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,166.94010	1.16694	890.79650	0.89080	1,166.940	26.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.14010	0.00014	0.49650	0.00050	0.140	26.16	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,017.09510		1.01710	741.29410	0.74129	1,017.095	24.50	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.29510		0.00030	0.99410	0.00099	0.295	24.50	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	987.13740		0.98714	711.44980	0.71145	987.137	24.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.33740		0.00034	1.14980	0.00115	0.337	24.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	977.15300		0.97715	701.50750	0.70151	977.153	24.00	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.35300		0.00035	1.20750	0.00121	0.353	24.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	917.26460		0.91726	641.92950	0.64193	917.265	23.25	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.46460		0.00046	1.62950	0.00163	0.465	23.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	867.38720		0.86739	592.40770	0.59241	867.387	22.62	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.58720		0.00059	2.10770	0.00211	0.587	22.62	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	837.47750		0.83748	562.76790	0.56277	837.478	22.25	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.67750		0.00068	2.46790	0.00247	0.678	22.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	817.54600		0.81755	543.04550	0.54305	817.546	22.00	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.74600		0.00075	2.74550	0.00275	0.746	22.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	767.75280		0.76775	493.90540	0.49391	767.753	21.37	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.95280		0.00095	3.60540	0.00361	0.953	21.37	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	737.90630		0.73791	465.21580	0.46522	737.906	21.00	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	1.10630		0.00111	4.91580	0.00492	1.106	21.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	718.02350		0.71802	446.29290	0.44629	718.024	20.75	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	1.22350		0.00122	5.99290	0.00599	1.223	20.75	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	668.38000		0.66838	399.85680	0.39986	668.380	20.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	1.58000		0.00158	9.55680	0.00956	1.580	20.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	618.85200		0.61885	354.96290	0.35496	618.852	19.50	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	2.05200		0.00205	14.66290	0.01466	2.052	19.50	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	520.32190		0.52032	271.37540	0.27138	520.322	18.24	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	3.52190		0.00352	31.07540	0.03108	3.522	18.24	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	337.16540		0.33717	138.52830	0.13853	337.165	18.78	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	20.36540		0.02037	98.22830	0.09823	20.365	18.78	0.00	0	22,901.00

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	9.85	Call	220.88340		0.22088	76.68750	0.07669	220.883	19.19	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	54.08340		0.05408	186.38750	0.18639	54.083	19.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	194.20280		0.19420	65.12310	0.06512	194.203	19.30	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	67.40280		0.06740	214.82310	0.21482	67.403	19.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	131.43670		0.13144	40.97650	0.04098	131.437	19.60	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	114.63670		0.11464	300.67650	0.30068	114.637	19.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	49.56100		0.04956	13.72600	0.01373	49.561	21.33	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	282.76100		0.28276	523.42600	0.52343	282.761	21.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	3.60250		0.00360	0.96440	0.00096	3.603	25.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	836.80250		0.83680	1,110.66440	1.11066	836.803	25.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	1.88400		0.00188	0.51020	0.00051	1.884	26.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	985.08400		0.98508	1,260.21020	1.26021	985.084	26.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.66550		0.00067	0.18640	0.00019	0.665	28.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,233.86550		1.23387	1,509.88640	1.50989	1,233.866	28.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.25090		0.00025	0.07330	0.00007	0.251	30.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,483.45090		1.48345	1,759.77330	1.75977	1,483.451	30.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,516.82730		1.51683	1,240.38880	1.24039	1,516.827	30.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.02730		0.00003	0.08880	0.00009	0.027	30.03	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,416.84300		1.41684	1,140.44460	1.14044	1,416.843	28.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.04300		0.00004	0.14460	0.00014	0.043	28.92	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.04460		0.00004	0.03730	0.00004	0.045	33.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1,983.24460		1.98324	2,259.73730	2.25974	1,983.245	33.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,816.80000		2.81680	2,540.30000	2.54030	2,816.800	23.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.15260		10.15260	9.86890	9.86890		17.58	284,902,261.20	28,062	334,571.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,419.16690		1.41917	1,143.00750	1.14301	1,419.167	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	16.56690		0.01657	24.10750	0.02411	16.567	16.77	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,371.37270		1.37137	1,096.00600	1.09601	1,371.373	16.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	18.77270		0.01877	27.10600	0.02711	18.773	16.67	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,323.83910		1.32384	1,049.34910	1.04935	1,323.839	16.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	21.23910		0.02124	30.44910	0.03045	21.239	16.56	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,183.06430		1.18306	917.13310	0.91713	1,183.064	16.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	30.46430		0.03046	48.23310	0.04823	30.464	16.24	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,002.29260		1.00229	752.14000	0.75214	1,002.293	15.97	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	49.69260		0.04969	83.24000	0.08324	49.693	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	917.84120		0.91784	675.39020	0.67539	917.841	16.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	65.24120		0.06524	106.49020	0.10649	65.241	16.05	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	876.85300		0.87685	638.61900	0.63862	876.853	16.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	74.25300		0.07425	119.71900	0.11972	74.253	16.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	836.74810		0.83675	604.68400	0.60468	836.748	16.13	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	84.14810		0.08415	135.78400	0.13578	84.148	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	759.35050		0.75935	540.68190	0.54068	759.351	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	106.75050		0.10675	171.78190	0.17178	106.750	16.21	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	722.12960		0.72213	510.62800	0.51063	722.130	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	119.52960		0.11953	191.72800	0.19173	119.530	16.25	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	657.74540		0.65775	459.78990	0.45979	657.745	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	145.14540		0.14515	230.88990	0.23089	145.145	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	650.81640		0.65082	454.39580	0.45440	650.816	16.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	148.21640		0.14822	235.49580	0.23550	148.216	16.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	644.22110		0.64422	449.05450	0.44905	644.221	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	151.62110		0.15162	240.15450	0.24015	151.621	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	618.32460		0.61832	428.19450	0.42819	618.325	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	165.72460		0.16572	259.29450	0.25929	165.725	16.45	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	587.04130		0.58704	403.24140	0.40324	587.041	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	184.44130		0.18444	284.34140	0.28434	184.441	16.58	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	556.96400		0.55696	379.51430	0.37951	556.964	16.70	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	204.36400		0.20436	310.61430	0.31061	204.364	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	528.09270		0.52809	356.98470	0.35698	528.093	16.83	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	225.49270		0.22549	338.08470	0.33808	225.493	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	500.41480		0.50041	336.42150	0.33642	500.415	16.95	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	247.81480		0.24781	367.52150	0.36752	247.815	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	448.59130		0.44859	298.63870	0.29864	448.591	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	295.99130		0.29599	429.73870	0.42974	295.991	17.20	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	359.00010		0.35900	235.19110	0.23519	359.000	17.73	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	406.40010		0.40640	566.29110	0.56629	406.400	17.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	321.30690		0.32131	208.79860	0.20880	321.307	18.03	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	468.70690		0.46871	639.89860	0.63990	468.707	18.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	314.23780		0.31424	203.90180	0.20390	314.238	18.09	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	481.63780		0.48164	655.00180	0.65500	481.638	18.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	287.44870		0.28745	185.71850	0.18572	287.449	18.33	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	534.84870		0.53485	716.81850	0.71682	534.849	18.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	195.22090		0.19522	125.20070	0.12520	195.221	19.40	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	792.62090		0.79262	1,006.30070	1.00630	792.621	19.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	184.98660		0.18499	118.55620	0.11856	184.987	19.56	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	832.38660		0.83239	1,049.65620	1.04966	832.387	19.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	149.57580		0.14958	95.80540	0.09581	149.576	20.21	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	996.97580		0.99698	1,226.90540	1.22691	996.976	20.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	109.98480		0.10998	70.77820	0.07078	109.985	21.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,257.38480		1.25738	1,501.87820	1.50188	1,257.385	21.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	82.19570		0.08220	53.43680	0.05344	82.196	22.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,529.59570		1.52960	1,784.53680	1.78454	1,529.596	22.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	62.52730		0.06253	43.19200	0.04319	62.527	23.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,809.92730		1.80993	2,074.29200	2.07429	1,809.927	23.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	47.53430		0.04753	38.77190	0.03877	47.534	24.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,144.93430		2.14493	2,419.87190	2.41987	2,144.934	24.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,853.23840		2.85324	2,569.73420	2.56973	2,853.238	21.78		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.63840		0.00064	0.83420	0.00083	0.638	21.78		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,661.25910		1.66126	1,382.13090	1.38213	1,661.259	17.30		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	8.65910		0.00866	13.23090	0.01323	8.659	17.30		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,467.19670		1.46720	1,190.32060	1.19032	1,467.197	16.88		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	14.59670		0.01460	21.42060	0.02142	14.597	16.88		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.27980		10.27980	9.99030	9.99030		17.30		8,018,244.00	780	30,506.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,416.03360		1.41603	1,144.69400	1.14469	1,416.034	16.32		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	64.13360		0.06413	82.29400	0.08229	64.134	16.32		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,371.55980		1.37156	1,101.76220	1.10176	1,371.560	16.24		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	69.65980		0.06966	89.36220	0.08936	69.660	16.24		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,327.48350		1.32748	1,060.47440	1.06047	1,327.484	16.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	75.58350		0.07558	98.07440	0.09807	75.584	16.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,179.11310		1.17911	927.06530	0.92707	1,179.113	15.89		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	99.31310		0.09931	136.76530	0.13677	99.313	15.89		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,441.01440		1.44101	1,168.86250	1.16886	1,441.014	16.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	61.21440		0.06121	78.56250	0.07856	61.214	16.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	816.40570		0.81641	612.91890	0.61292	816.406	16.08		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	226.60570		0.22661	312.61890	0.31262	226.606	16.08		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	809.84350		0.80984	607.79100	0.60779	809.844	16.09		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	230.04350		0.23004	317.49100	0.31749	230.043	16.09		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,352.02850		1.35203	1,082.94650	1.08295	1,352.029	16.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	72.22850		0.07223	92.64650	0.09265	72.229	16.21		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	720.21270		0.72021	535.52120	0.53552	720.213	16.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	290.41270		0.29041	395.22120	0.39522	290.413	16.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	641.21570		0.64122	471.53420	0.47153	641.216	16.71		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	361.41570		0.36142	481.23420	0.48123	361.416	16.71		0.00	0	300.00

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	9.55	Call	911.79750	0.91180	688.90320	0.68890	911.798	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	181.99750	0.18200	248.60320	0.24860	181.998	15.99	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	519.04270	0.51904	376.57730	0.37658	519.043	17.35	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	509.24270	0.50924	656.27730	0.65628	509.243	17.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	507.03710	0.50704	367.36700	0.36737	507.037	17.42	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	527.23710	0.52724	677.06700	0.67707	527.237	17.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	748.40100	0.74840	558.65960	0.55866	748.401	16.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	268.60100	0.26860	368.35960	0.36836	268.601	16.24	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	417.43170	0.41743	299.84510	0.29985	417.432	18.04	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	687.63170	0.68763	859.54510	0.85955	687.632	18.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	297.31100	0.29731	212.60160	0.21260	297.311	19.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,017.51100	1.01751	1,222.30160	1.22230	1,017.511	19.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	593.05000	0.59305	433.70660	0.43371	593.050	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	413.25000	0.41325	543.40660	0.54341	413.250	16.95	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	182.18060	0.18218	130.27640	0.13028	182.181	21.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,602.38060	1.60238	1,839.97640	1.83998	1,602.381	21.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	150.04980	0.15005	107.97590	0.10798	150.050	21.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,870.24980	1.87025	2,117.67590	2.11768	1,870.250	21.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	469.01540	0.46902	338.41530	0.33842	469.015	17.67	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	589.21540	0.58922	748.11530	0.74812	589.215	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,577.18710	1.57719	1,301.18110	1.30118	1,577.187	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	47.38710	0.04739	60.88110	0.06088	47.387	16.60	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	123.42270	0.12342	100.81120	0.10081	123.423	22.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,193.62270	2.19362	2,460.51120	2.46051	2,193.623	22.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	231.55410	0.23155	164.96710	0.16497	231.554	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,301.75410	1.30175	1,524.66710	1.52467	1,301.754	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,884.02440	2.88402	2,595.31550	2.59532	2,884.024	19.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.22440	0.00422	5.01550	0.00502	4.224	19.57	0.00	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	8.00	Call	2,291.98080		2.29198	2,005.10490	2.00510	2,291.981	18.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.18080		0.01218	14.80490	0.01480	12.181	18.00	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.42020		10.42020	10.12020	10.12020		17.31	0.00	0	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,061.87710		1.06188	832.01110	0.83201	1,061.877	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	241.67710		0.24168	311.81110	0.31181	241.677	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	965.45770		0.96546	0.00000	0.00000	965.458	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	295.25770		0.29526	0.00000	0.00000	295.258	16.01	73,814.43	250	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,316.65660		1.31666	1,059.59990	1.05960	1,316.657	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	146.45660		0.14646	189.39990	0.18940	146.457	15.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,068.53680		1.06854	837.98120	0.83798	1,068.537	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	238.33680		0.23834	307.78120	0.30778	238.337	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	448.16120		0.44816	338.25760	0.33826	448.161	18.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,027.96120		1.02796	1,218.05760	1.21806	1,027.961	18.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,055.24350		1.05524	826.53430	0.82653	1,055.244	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	245.04350		0.24504	316.33430	0.31633	245.043	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	996.86230		0.99686	778.82660	0.77883	996.862	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	276.66230		0.27666	358.62660	0.35863	276.662	15.96	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	337.19570		0.33720	253.53310	0.25353	337.196	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,416.99570		1.41700	1,633.33310	1.63333	1,416.996	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	606.32830		0.60633	460.71890	0.46072	606.328	17.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	686.12830		0.68613	840.51890	0.84052	686.128	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	553.03970		0.55304	418.79530	0.41880	553.040	17.83	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	782.83970		0.78284	948.59530	0.94860	782.840	17.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	227.60810		0.22761	179.73610	0.17974	227.608	21.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,057.40810		2.05741	2,309.53610	2.30954	2,057.408	21.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	410.74970		0.41075	0.00000	0.00000	410.750	18.90	205,374.85	500	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,140.54970		1.14055	0.00000	0.00000	1,140.550	18.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	387.89760		0.38790	292.07430	0.29207	387.898	19.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,217.69760	1.21770	1,421.87430	1.42187	1,217.698	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	201.88920	0.20189	172.00040	0.17200	201.889	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,281.68920	2.28169	2,551.80040	2.55180	2,281.689	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	294.22090	0.29422	221.49760	0.22150	294.221	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,624.02090	1.62402	1,851.29760	1.85130	1,624.021	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	258.06940	0.25807	194.80120	0.19480	258.069	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,837.86940	1.83787	2,074.60120	2.07460	1,837.869	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,734.03870	2.73404	2,436.41070	2.43641	2,734.039	17.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.83870	0.01384	16.21070	0.01621	13.839	17.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,249.94550	2.24995	1,956.89600	1.95690	2,249.945	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.74550	0.02975	36.69600	0.03670	29.746	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,786.68470	1.78668	1,503.48130	1.50348	1,786.685	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	66.48470	0.06648	83.28130	0.08328	66.485	16.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.55070	10.55070	10.23700	10.23700		17.41	949,563.00	90	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,098.76810	1.09877	873.39960	0.87340	1,098.768	16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	348.06810	0.34807	436.39960	0.43640	348.068	16.02	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	650.59760	0.65060	505.46440	0.50546	650.598	17.88	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	899.89760	0.89990	1,068.46440	1.06846	899.898	17.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,218.43230	1.21843	977.79560	0.97780	1,218.432	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	277.73230	0.27773	350.79560	0.35080	277.732	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	440.97040	0.44097	0.00000	0.00000	440.970	19.44	220,485.20	500	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,490.27040	1.49027	0.00000	0.00000	1,490.270	19.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,129.33720	1.12934	0.00000	0.00000	1,129.337	15.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	328.63720	0.32864	0.00000	0.00000	328.637	15.96	82,159.30	250	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,231.58270	1.23158	989.60910	0.98961	1,231.583	15.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	270.88270	0.27088	342.60910	0.34261	270.883	15.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,224.99440	1.22499	983.68830	0.98369	1,224.994	15.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	274.29440	0.27429	346.68830	0.34669	274.294	15.79	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 15/09/2014	Foreign Exchange Future			10.58870		10.58870	10.27840	10.27840		17.75		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	959.96420		0.95996	779.04470	0.77904	959.964	17.16		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	671.26420		0.67126	800.64470	0.80064	671.264	17.16		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	719.04420		0.71904	573.48110	0.57348	719.044	18.31		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,080.34420		1.08034	1,245.08110	1.24508	1,080.344	18.31		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,154.86430		1.15486	941.47280	0.94147	1,154.864	16.50		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	466.16430		0.46616	563.07280	0.56307	466.164	16.50		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	964.24620		0.96425	782.84150	0.78284	964.246	17.14		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	665.54620		0.66555	794.44150	0.79444	665.546	17.14		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	955.69980		0.95570	775.26850	0.77527	955.700	17.18		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	676.99980		0.67700	806.86850	0.80687	677.000	17.18		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.62430		10.62430	10.31720	10.31720		17.91		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,199.63850		1.19964	995.49450	0.99549	1,199.639	16.82		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	575.33850		0.57534	678.29450	0.67829	575.338	16.82		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	803.36760		0.80337	652.45300	0.65245	803.368	18.46		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,179.06760		1.17907	1,335.25300	1.33525	1,179.068	18.46		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,218.28480		2.21828	1,934.26140	1.93426	2,218.285	16.60		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	143.98480		0.14398	167.06140	0.16706	143.985	16.60		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,427.05430		1.42705	1,192.11200	1.19211	1,427.054	16.42		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	402.75430		0.40275	474.91200	0.47491	402.754	16.42		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,708.33530		2.70834	2,409.76200	2.40976	2,708.335	17.32		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	84.03530		0.08404	92.56200	0.09256	84.035	17.32		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,304.16910		2.30417	2,016.64680	2.01665	2,304.169	16.68		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	129.86910		0.12987	149.44680	0.14945	129.869	16.68		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,260.32800		2.26033	1,975.27170	1.97527	2,260.328	16.61		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	136.02800		0.13603	158.07170	0.15807	136.028	16.61		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.33290		11.33290	11.09200	11.09200		19.02		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,516.10160		2.51610	2,293.49710	2.29350	2,516.102	16.99		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	333.20160		0.33320	351.49710	0.35150	333.202	16.99		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,480.10070		2.48010	2,258.58650	2.25859	2,480.101	17.01		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	347.20070		0.34720	366.58650	0.36659	347.201	17.01		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,444.46200		2.44446	2,224.07210	2.22407	2,444.462	17.03		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	361.56200		0.36156	382.07210	0.38207	361.562	17.03		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.01680		10.01680	9.74030	9.74030		19.60		6,170,348.80	616	414.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	127,688.26070		1.27688	100,059.22480	1.00059	127,688.261	27.38		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	8.26070		0.00008	29.22480	0.00029	8.261	27.38		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	126,688.66220		1.26689	99,060.76210	0.99061	126,688.662	27.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	8.66220		0.00009	30.76210	0.00031	8.662	27.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	125,689.08420		1.25689	98,062.38340	0.98062	125,689.084	27.16		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	9.08420		0.00009	32.38340	0.00032	9.084	27.16		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.15260		10.15260	9.86890	9.86890		17.58		6,152,475.60	606	660.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	128,601.61790		1.28602	101,347.42130	1.01347	128,601.618	16.48		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,341.61790		0.02342	3,457.42130	0.03457	2,341.618	16.48		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	127,659.06540		1.27659	100,457.28650	1.00457	127,659.065	16.46		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,399.06540		0.02399	3,567.28650	0.03567	2,399.065	16.46		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	126,717.76590		1.26718	99,569.87780	0.99570	126,717.766	16.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,457.76590		0.02458	3,679.87780	0.03680	2,457.766	16.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	68,593.80050		0.68594	48,186.92570	0.48187	68,593.800	16.29		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	13,333.80050		0.13334	21,296.92570	0.21297	13,333.801	16.29		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	30,391.74820		0.30392	19,678.11060	0.19678	30,391.748	18.18		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	50,131.74820		0.50132	67,788.11060	0.67788	50,131.748	18.18		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.27980		10.27980	9.99030	9.99030		17.30		0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	94,741.45070		0.94741	71,797.73560	0.71798	94,741.451	15.96		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	16,761.45070		0.16761	22,767.73560	0.22768	16,761.451	15.96		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	94,022.66030		0.94023	71,207.87430	0.71208	94,022.660	15.97		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	17,042.66030		0.17043	23,177.87430	0.23178	17,042.660	15.97		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 MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	95,463.41980		0.95463	72,443.74120	0.72444	95,463.420	15.96		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	16,483.41980		0.16483	22,413.74120	0.22414	16,483.420	15.96		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.42020		10.42020	10.12020	10.12020		17.31		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	60,632.82910		0.60633	46,071.88830	0.46072	60,632.829	17.52		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	68,612.82910		0.68613	84,051.88830	0.84052	68,612.829	17.52		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	60,260.82560		0.60261	45,776.45020	0.45776	60,260.826	17.54		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	69,240.82560		0.69241	84,756.45020	0.84756	69,240.826	17.54		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	61,007.29140		0.61007	46,369.51990	0.46370	61,007.291	17.50		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	67,987.29140		0.67987	83,349.51990	0.83350	67,987.291	17.50		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.41610		15.41610	14.89210	14.89210		17.55		28,273,127.40	1,834	19,838.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,416.10020		3.41610	2,892.10000	2.89210	3,416.100	34.32		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00020		0.00000	0.00000	0.00000	0.000	34.32		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,416.14230		2.41614	1,892.10440	1.89210	2,416.142	31.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.04230		0.00004	0.00440	0.00000	0.042	31.12		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,626.25880		1.62626	1,103.86710	1.10387	1,626.259	23.14		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.15880		0.00016	1.76710	0.00177	0.159	23.14		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,077.89150		1.07789	574.39130	0.57439	1,077.891	20.15		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	1.79150		0.00179	22.29130	0.02229	1.792	20.15		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	631.79900		0.63180	219.20590	0.21921	631.799	18.43		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	15.69900		0.01570	127.10590	0.12711	15.699	18.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,616.26190		1.61626	1,093.95270	1.09395	1,616.262	23.04		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.16190		0.00016	1.85270	0.00185	0.162	23.04		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,606.26520		1.60627	1,084.04210	1.08404	1,606.265	22.94		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.16520		0.00017	1.94210	0.00194	0.165	22.94		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	234.52470		0.23452	46.16770	0.04617	234.525	17.69		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	118.42470		0.11842	454.06770	0.45407	118.425	17.69		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,018.46150		1.01846	521.03570	0.52104	1,018.461	19.86		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	2.36150		0.00236	28.93570	0.02894	2.362	19.86		0.00	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	14.65	Call	773.38680	0.77339	319.02560	0.31903	773.387	18.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	7.28680	0.00729	76.92560	0.07693	7.287	18.65	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.61620	15.61620	15.08010	15.08010		15.21	36,791,767.20	2,356	16,518.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,009.21850	1.00922	643.26080	0.64326	1,009.219	14.29	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	153.01850	0.15302	323.16080	0.32316	153.019	14.29	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,023.78390	1.02378	654.49230	0.65449	1,023.784	14.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	147.58390	0.14758	314.39230	0.31439	147.584	14.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,016.48360	1.01648	648.85880	0.64886	1,016.484	14.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	150.28360	0.15028	318.75880	0.31876	150.284	14.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.80520	15.80520	15.25860	15.25860		15.32	316,104.00	20	1,076.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,186.10970	1.18611	834.81320	0.83481	1,186.110	14.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	290.90970	0.29091	486.21320	0.48621	290.910	14.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,199.86140	1.19986	845.27680	0.84528	1,199.861	14.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	284.66140	0.28466	476.67680	0.47668	284.661	14.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,192.97400	1.19297	840.03410	0.84003	1,192.974	14.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	287.77400	0.28777	481.43410	0.48143	287.774	14.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.01550	16.01550	15.45090	15.45090		15.43	0.00	0	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,911.50370	1.91150	1,462.61630	1.46262	1,911.504	14.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	206.00370	0.20600	321.71630	0.32172	206.004	14.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,927.86670	1.92787	1,476.62030	1.47662	1,927.867	14.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	202.36670	0.20237	315.72030	0.31572	202.367	14.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,919.68050	1.91968	1,469.60870	1.46961	1,919.680	14.61	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	204.18050	0.20418	318.70870	0.31871	204.180	14.61	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.21150	16.21150	15.62450	15.62450		15.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,080.11370	1.08011	811.07350	0.81107	1,080.114	15.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	928.61370	0.92861	1,246.57350	1.24657	928.614	15.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,088.76830	1.08877	817.78490	0.81778	1,088.768	15.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	917.26830	0.91727	1,233.28490	1.23328	917.268	15.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,084.43590		1.08444	814.42190	0.81442	1,084.436	15.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	922.93590		0.92294	1,239.92190	1.23992	922.936	15.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10090		0.10090	0.09720	0.09720		26.19	0.00	0	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,090.31960		0.01090	722.55160	0.00723	1,090.320	26.19	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.31960		0.00000	2.55160	0.00003	0.320	26.19	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	175.71420		0.00176	41.95700	0.00042	175.714	19.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	85.71420		0.00086	321.95700	0.00322	85.714	19.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	2.05370		0.00002	0.45330	0.00000	2.054	25.05	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	912.05370		0.00912	1,280.45330	0.01280	912.054	25.05	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10230		0.10230	0.09850	0.09850		21.17	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,298.43420		0.01298	970.43000	0.00970	1,298.434	21.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	68.43420		0.00068	120.43000	0.00120	68.434	21.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	593.68680		0.00594	393.57940	0.00394	593.687	21.93	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	363.68680		0.00364	543.57940	0.00544	363.687	21.93	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	238.42280		0.00238	147.27270	0.00147	238.423	23.94	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,008.42280		0.01008	1,297.27270	0.01297	1,008.423	23.94	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10360		0.10360	0.09980	0.09980		21.01	2,590.00	25	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,500.24310		0.01500	1,178.97300	0.01179	1,500.243	21.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	140.24310		0.00140	198.97300	0.00199	140.243	21.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	827.46260		0.00827	608.64000	0.00609	827.463	21.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	467.46260		0.00467	628.64000	0.00629	467.463	21.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	436.63440		0.00437	308.15250	0.00308	436.634	23.11	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,076.63440		0.01077	1,328.15250	0.01328	1,076.634	23.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.11220		13.11220	12.72970	12.72970		19.03	12,797,507.20	976	81,994.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,312.38360		1.31238	931.03630	0.93104	1,312.384	22.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.18360		0.00018	1.33630	0.00134	0.184	22.57	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	619.13420		0.61913	291.84650	0.29185	619.134	18.09	0.00	0	15,971.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	6.93420	0.00693	62.14650	0.06215	6.934	18.09	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,712.25790	1.71226	1,329.83590	1.32984	1,712.258	26.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.05790	0.00006	0.13590	0.00014	0.058	26.75	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,412.33510	1.41234	1,030.43400	1.03043	1,412.335	23.61	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.13510	0.00014	0.73400	0.00073	0.135	23.61	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	395.59960	0.39560	141.25010	0.14125	395.600	18.48	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	33.39960	0.03340	161.55010	0.16155	33.400	18.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,013.01200	1.01301	637.35450	0.63735	1,013.012	20.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.81200	0.00081	7.65450	0.00765	0.812	20.47	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	913.54340	0.91354	543.59640	0.54360	913.543	19.77	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	1.34340	0.00134	13.89640	0.01390	1.343	19.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,852.24020	1.85224	1,469.79510	1.46980	1,852.240	28.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.04020	0.00004	0.09510	0.00010	0.040	28.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	498.88530	0.49889	204.38700	0.20439	498.885	18.30	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	16.68530	0.01669	104.68700	0.10469	16.685	18.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	454.76740	0.45477	175.22200	0.17522	454.767	18.37	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	22.56740	0.02257	125.52200	0.12552	22.567	18.37	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,872.23820	1.87224	1,489.79060	1.48979	1,872.238	28.42	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.03820	0.00004	0.09060	0.00009	0.038	28.42	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,862.23920	1.86224	1,479.79280	1.47979	1,862.239	28.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.03920	0.00004	0.09280	0.00009	0.039	28.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.29730	13.29730	12.90520	12.90520		16.58	718,054.20	54	41,177.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,327.62640	1.32763	978.55740	0.97856	1,327.626	14.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	40.32640	0.04033	83.35740	0.08336	40.326	14.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,122.46580	1.12247	799.64100	0.79964	1,122.466	14.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	75.16580	0.07517	144.44100	0.14444	75.166	14.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,345.40400	1.34540	994.45170	0.99445	1,345.404	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	38.10400	0.03810	79.25170	0.07925	38.104	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,336.50330		1.33650	986.48660	0.98649	1,336.503	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	39.20330		0.03920	81.28660	0.08129	39.203	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	293.04450		0.29304	180.20040	0.18020	293.045	17.60	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	795.74450		0.79574	1,075.00040	1.07500	795.744	17.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,292.36150		1.29236	947.20490	0.94720	1,292.361	14.39	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	45.06150		0.04506	92.00490	0.09200	45.061	14.39	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,248.85160		1.24885	908.85460	0.90885	1,248.852	14.46	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	51.55160		0.05155	103.65460	0.10365	51.552	14.46	0.00	0	38,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,767.23120		1.76723	1,378.42980	1.37843	1,767.231	15.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	19.93120		0.01993	23.22980	0.02323	19.931	15.78	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,041.98760		1.04199	732.36210	0.73236	1,041.988	14.84	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	94.68760		0.09469	177.16210	0.17716	94.688	14.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	694.41980		0.69442	458.55940	0.45856	694.420	15.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	247.11980		0.24712	403.35940	0.40336	247.120	15.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,011.77180		2.01177	1,622.07490	1.62207	2,011.772	16.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	14.47180		0.01447	16.87490	0.01687	14.472	16.75	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,815.98170		1.81598	1,426.95720	1.42696	1,815.982	15.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	18.68170		0.01868	21.75720	0.02176	18.682	15.98	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.47280		13.47280	13.07250	13.07250		16.46	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,305.44810		2.30545	1,920.28890	1.92029	2,305.448	15.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	32.64810		0.03265	47.78890	0.04779	32.648	15.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,076.65160		2.07665	1,695.89210	1.69589	2,076.652	15.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	46.85160		0.04685	66.39210	0.06639	46.852	15.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,030.16330		2.03016	1,650.44670	1.65045	2,030.163	15.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	50.36330		0.05036	70.94670	0.07095	50.363	15.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,112.00010		1.11200	823.84600	0.82385	1,112.000	15.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	239.20010		0.23920	351.34600	0.35135	239.200	15.24	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	813.05440		0.81305	586.30990	0.58631	813.054	15.88	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 13/12/2013	Foreign Exchange Future	13.10	Put	440.25440		0.44025	613.80990	0.61381	440.254	15.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,983.90080		1.98390	1,605.27800	1.60528	1,983.901	15.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	54.10080		0.05410	75.77800	0.07578	54.101	15.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,182.02660		1.18203	880.50370	0.88050	1,182.027	15.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	209.22660		0.20923	308.00370	0.30800	209.227	15.17	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.66820		13.66820	13.25300	13.25300		16.45	0.00	0	210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,423.54230		1.42354	1,098.75530	1.09876	1,423.542	15.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	265.34230		0.26534	355.75530	0.35576	265.342	15.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,437.49980		1.43750	1,111.15180	1.11115	1,437.500	15.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	259.29980		0.25930	348.15180	0.34815	259.300	15.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,430.50980		1.43051	1,104.93900	1.10494	1,430.510	15.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	262.30980		0.26231	351.93900	0.35194	262.310	15.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.85030		13.85030	13.41630	13.41630		16.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	934.50090		0.93450	710.98290	0.71098	934.501	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	894.20090		0.89420	1,104.68290	1.10468	894.201	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	942.60400		0.94260	717.64290	0.71764	942.604	16.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	882.30400		0.88230	1,091.34290	1.09134	882.304	16.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	938.54350		0.93854	714.30470	0.71430	938.544	16.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	888.24350		0.88824	1,098.00470	1.09800	888.244	16.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.97530		13.97530	13.54910	13.54910		16.99	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,273.82860		1.27383	1,023.20830	1.02321	1,273.829	16.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,008.52860		1.00853	1,184.10830	1.18411	1,008.529	16.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,282.24070		1.28224	1,030.74900	1.03075	1,282.241	16.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	996.94070		0.99694	1,171.64900	1.17165	996.941	16.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,278.02700		1.27803	1,026.97480	1.02697	1,278.027	16.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,002.72700		1.00273	1,177.87480	1.17787	1,002.727	16.70	0.00	0	0.00
2025	On 01/08/2013	Bond Future			117.17802		117.17802	117.76282	117.76282			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future	117.99	Put	811.98000		0.81198	227.18000	0.22718	811.980		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	821.98000		0.82198	237.18000	0.23718	821.980		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	831.98000		0.83198	247.18000	0.24718	831.980		0.00	0	0.00
2038	On 01/08/2013	Bond Future			110.24079		110.24079	111.04534	111.04534			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	4,749.21000		4.74921	3,944.66000	3.94466	4,749.210		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	4,759.21000		4.75921	3,954.66000	3.95466	4,759.210		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	4,769.21000		4.76921	3,964.66000	3.96466	4,769.210		0.00	0	0.00
2050	On 01/08/2013	Bond Future			115.41807		115.41807	117.12004	117.12004			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	3,571.93000		3.57193	1,869.96000	1.86996	3,571.930		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	3,581.93000		3.58193	1,879.96000	1.87996	3,581.930		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	3,591.93000		3.59193	1,889.96000	1.88996	3,591.930		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			409.06000		409.06000	413.54900	413.54900			0.00	0	75.00
AL37	On 07/11/2013	Index Future			414.83300		414.83300	419.38600	419.38600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			489.83400		489.83400	496.47400	496.47400			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			496.74700		496.74700	503.48200	503.48200			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			437.19900		437.19900	442.53700	442.53700			0.00	0	736.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013	Index Future			443.37000		443.37000	448.78300	448.78300				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.53560		9.53560	9.38730	9.38730		9.72		51,969,020.00	5,450	11,441.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	775.70160		0.77570	627.86700	0.62787	775.702	18.05		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.10160		0.00010	0.56700	0.00057	0.102	18.05		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	795.68790		0.79569	647.77990	0.64778	795.688	18.27		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.08790		0.00009	0.47990	0.00048	0.088	18.27		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	785.69450		0.78569	637.82170	0.63782	785.694	18.16		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.09450		0.00009	0.52170	0.00052	0.094	18.16		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.60240		9.60240	9.44840	9.44840		9.46		1,200,300.00	125	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	382.99450		0.38299	273.38250	0.27338	382.994	9.78		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	80.59450		0.08059	124.98250	0.12498	80.594	9.78		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	38.30750		0.03831	32.36010	0.03236	38.308	11.54		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	735.90750		0.73591	883.96010	0.88396	735.908	11.54		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	732.04820		0.73205	585.82640	0.58583	732.048	11.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	29.64820		0.02965	37.42640	0.03743	29.648	11.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	722.46710		0.72247	576.42070	0.57642	722.467	11.50		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.06710		0.03007	38.02070	0.03802	30.067	11.50		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,118.27720		1.11828	970.44830	0.97045	1,118.277	14.33		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.87720		0.01588	22.04830	0.02205	15.877	14.33		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	828.32400		0.82832	680.62790	0.68063	828.324	12.37		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.92400		0.02592	32.22790	0.03223	25.924	12.37		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	741.63760		0.74164	595.24690	0.59525	741.638	11.66		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.23760		0.02924	36.84690	0.03685	29.238	11.66		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.66790		9.66790	9.50880	9.50880		10.07		0.00	0	1,889.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	374.63880		0.37464	290.08220	0.29008	374.639	9.79		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	186.73880		0.18674	261.28220	0.26128	186.739	9.79		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	48.62630		0.04863	41.64330	0.04164	48.626	10.95		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	980.72630		0.98073	1,132.84330	1.13284	980.726	10.95		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	385.80720		0.38581	299.44130	0.29944	385.807	9.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	177.90720		0.17791	250.64130	0.25064	177.907	9.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	380.19210		0.38019	294.73220	0.29473	380.192	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	182.29210		0.18229	255.93220	0.25593	182.292	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	484.10710		0.48411	383.03200	0.38303	484.107	9.49	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	116.20710		0.11621	174.23200	0.17423	116.207	9.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	312.77880		0.31278	240.07650	0.24008	312.779	9.98	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	244.87880		0.24488	331.27650	0.33128	244.879	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	96.04470		0.09604	64.85050	0.06485	96.045	11.00	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	728.14470		0.72814	856.05050	0.85605	728.145	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,396.35450		1.39635	1,243.51460	1.24351	1,396.355	14.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	28.45450		0.02845	34.71460	0.03471	28.454	14.27	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,109.97060		1.10997	959.81150	0.95981	1,109.971	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	42.07060		0.04207	51.01150	0.05101	42.071	12.85	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74310		9.74310	9.57370	9.57370		10.88	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	487.92350		0.48792	395.19540	0.39520	487.923	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	254.82350		0.25482	331.49540	0.33150	254.823	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	498.90770		0.49891	404.70910	0.40471	498.908	10.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	245.80770		0.24581	321.00910	0.32101	245.808	10.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	493.39230		0.49339	399.93130	0.39993	493.392	10.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	250.29230		0.25029	326.23130	0.32623	250.292	10.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.81110		9.81110	9.62910	9.62910		11.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	408.51610		0.40852	335.71770	0.33572	408.516	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	507.41610		0.50742	616.61770	0.61662	507.416	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	416.20620		0.41621	342.22800	0.34223	416.206	11.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	495.10620		0.49511	603.12800	0.60313	495.106	11.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	412.34600		0.41235	338.95940	0.33896	412.346	11.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	501.24600		0.50125	609.85940	0.60986	501.246	11.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.16470		10.16470	10.05000	10.05000		12.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,007.29850		3.00730	2,888.82710	2.88883	3,007.298	15.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	92.59850		0.09260	88.82710	0.08883	92.599	15.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,958.39530		2.95840	2,839.84940	2.83985	2,958.395	15.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	93.69530		0.09370	89.84940	0.08985	93.695	15.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,909.49200		2.90949	2,790.87330	2.79087	2,909.492	15.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	94.79200		0.09479	90.87330	0.09087	94.792	15.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.66150		9.66150	9.41340	9.41340		17.32	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	722.66360		0.72266	477.58510	0.47759	722.664	21.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	1.16360		0.00116	4.18510	0.00419	1.164	21.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	712.73050		0.71273	467.85510	0.46786	712.731	21.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	1.23050		0.00123	4.45510	0.00446	1.230	21.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	702.80150		0.70280	458.25550	0.45826	702.801	21.30	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	1.30150		0.00130	4.85550	0.00486	1.302	21.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.77100		9.77100	9.51640	9.51640		14.70	488,550.00	50	25.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	747.65900		0.74766	533.92350	0.53392	747.659	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	66.65900		0.06666	107.52350	0.10752	66.659	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	739.44790		0.73945	526.82750	0.52683	739.448	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	68.44790		0.06845	110.42750	0.11043	68.448	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	731.27500		0.73127	519.78670	0.51979	731.275	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	70.27500		0.07027	113.38670	0.11339	70.275	14.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.87320		9.87320	9.61310	9.61310		14.83	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	395.92920		0.39593	272.08390	0.27208	395.929	15.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	462.72920		0.46273	598.98390	0.59898	462.729	15.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	391.93200		0.39193	269.07590	0.26908	391.932	15.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	468.73200		0.46873	605.97590	0.60598	468.732	15.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	387.97130		0.38797	266.10300	0.26610	387.971	15.03	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	474.77130		0.47477	613.00300	0.61300	474.771	15.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future	0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future	0.00000		0.00000	0.00000	0.00000			0.00	0	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future	74.81210		74.81210	18.51280	18.51280			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future	73,150.19200		73,150.19200	9,464.55690	9,464.55690			0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	76,418.85730		76,418.85730	8,895.94340	8,895.94340			0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	74.81210		74.81210	18.51280	18.51280			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	263.12440		263.12440	-66.86860	-66.86860			0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	491.72750		491.72750	444.03480	444.03480			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	218.28980		218.28980	-31.58480	-31.58480			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	446.87530		446.87530	349.15960	349.15960			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	648.07920		648.07920	471.17050	471.17050			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	301.68330		301.68330	66.26330	66.26330			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	77.37730		77.37730	69.59640	69.59640			0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	2,900.29000		2,900.29000	2,376.16000	2,376.16000			0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future	60.25200		60.25200	60.25200	60.25200			0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future	51.48800		51.48800	51.48800	51.48800			0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future	2,857.42000		2,857.42000	1,842.77000	1,842.77000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,836.69480		1,836.69480	1,400.30140	1,400.30140				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			2,777.09680		2,777.09680	1,835.30290	1,835.30290				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future			72.53540		72.53540	46.42040	46.42040				0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future			56.96200		56.96200	36.94350	36.94350				0.00	0	5,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.61720		10.61720	10.26600	10.26600		18.81		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,077.38800		1.07739	727.51740	0.72752	1,077.388	23.35		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.18800		0.00019	1.51740	0.00152	0.188	23.35		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,067.39510		1.06740	717.63310	0.71763	1,067.395	23.22		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.19510		0.00020	1.63310	0.00163	0.195	23.22		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,057.40950		1.05741	707.75700	0.70776	1,057.409	23.16		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.20950		0.00021	1.75700	0.00176	0.209	23.16		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.77150		10.77150	10.41150	10.41150		16.54		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	984.71790		0.98472	673.75030	0.67375	984.718	15.07		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	53.21790		0.05322	102.25030	0.10225	53.218	15.07		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	976.25040		0.97625	666.52930	0.66653	976.250	15.08		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	54.75040		0.05475	105.02930	0.10503	54.750	15.08		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	967.81550		0.96782	659.35760	0.65936	967.816	15.09		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	56.31550		0.05632	107.85760	0.10786	56.316	15.09		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.91820		10.91820	10.55080	10.55080		16.24		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	569.00310		0.56900	375.47030	0.37547	569.003	16.05		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	440.80310		0.44080	614.67030	0.61467	440.803	16.05		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	564.38360		0.56438	372.16290	0.37216	564.384	16.06		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	446.18360		0.44618	621.36290	0.62136	446.184	16.06		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	559.79730		0.55980	368.88810	0.36889	559.797	16.08		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	451.59730		0.45160	628.08810	0.62809	451.597	16.08		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future			1.63410		1.63410	1.58860	1.58860		18.83	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,441.95200		0.14420	990.39180	0.09904	1,441.952	23.01	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.95200		0.00010	4.39180	0.00044	0.952	23.01	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,342.77640		0.13428	892.15520	0.08922	1,342.776	23.16	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	1.77640		0.00018	6.15520	0.00062	1.776	23.16	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,243.20660		0.12432	796.05830	0.07961	1,243.207	22.19	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	2.20660		0.00022	10.05830	0.00101	2.207	22.19	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64660		1.64660	1.60060	1.60060		16.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,647.55480		0.16476	1,237.19480	0.12372	1,647.555	16.19	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	81.55480		0.00816	131.19480	0.01312	81.555	16.19	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,558.68360		0.15587	1,158.66480	0.11587	1,558.684	16.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	92.68360		0.00927	152.66480	0.01527	92.684	16.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,474.58770		0.14746	1,084.27350	0.10843	1,474.588	16.05	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	108.58770		0.01086	178.27350	0.01783	108.588	16.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65960		1.65960	1.61300	1.61300		16.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	844.38440		0.08444	599.74880	0.05997	844.384	16.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	748.38440		0.07484	969.74880	0.09697	748.384	16.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	801.40770		0.08014	566.43490	0.05664	801.408	16.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	805.40770		0.08054	1,036.43490	0.10364	805.408	16.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	760.43150		0.07604	534.94160	0.05349	760.431	16.90	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	864.43150		0.08644	1,104.94160	0.11049	864.431	16.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	517.88000		0.51788	519.11560	0.51912	517.880	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	342.18000		0.34218	343.41560	0.34342	342.180	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	512.76830		0.51277	514.00730	0.51401	512.768	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	347.06830		0.34707	348.30730	0.34831	347.068	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	523.03390		0.52303	524.26590	0.52427	523.034	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	337.33390		0.33733	338.56590	0.33857	337.334	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 05/06/2013	Any day expiry			7.91170		7.91170	7.77490	7.77490		21.42	0.00	17,000	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Call	21.70000		0.02170	6.53210	0.00653	21.700	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Put	0.00000		0.00000	121.63210	0.12163	0.000	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	11.70000		0.01170	5.64230	0.00564	11.700	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	0.00000		0.00000	130.74230	0.13074	0.000	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	1.70000		0.00170	4.87450	0.00487	1.700	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	0.00000		0.00000	139.97450	0.13997	0.000	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	0.00000		0.00000	3.15060	0.00315	0.000	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Put	28.30000		0.02830	168.25060	0.16825	28.300	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	8.02	Call	0.00000		0.00000	1.02070	0.00102	0.000	21.42	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	8.02	Put	108.30000		0.10830	246.12070	0.24612	108.300	21.42	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			10.02580		10.02580	9.74860	9.74860		18.61	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	719.58400		0.71958	451.22570	0.45123	719.584	18.93	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	3.78400		0.00378	12.62570	0.01263	3.784	18.93	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,026.78470		1.02678	751.13140	0.75113	1,026.785	21.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.98470		0.00098	2.53140	0.00253	0.985	21.75	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	739.26040		0.73926	469.37330	0.46937	739.260	19.11	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	3.46040		0.00346	10.77330	0.01077	3.460	19.11	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	729.41840		0.72942	460.27040	0.46027	729.418	19.02	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	3.61840		0.00362	11.67040	0.01167	3.618	19.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			10.02730		10.02730	9.75000	9.75000		18.64	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,028.39540		1.02840	752.85550	0.75286	1,028.395	21.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	1.09540		0.00110	2.85550	0.00286	1.095	21.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,018.44420		1.01844	742.98310	0.74298	1,018.444	21.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	1.14420		0.00114	2.98310	0.00298	1.144	21.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,038.34130		1.03834	762.73360	0.76273	1,038.341	21.42	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	1.04130		0.00104	2.73360	0.00273	1.041	21.42	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
DAUS	On 26/06/2013	Any day expiry			10.03480		10.03480	9.75690	9.75690		18.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	996.64670		0.99665	721.91140	0.72191	996.647	19.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	1.84670		0.00185	5.01140	0.00501	1.847	19.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	693.25680		0.69326	432.50770	0.43251	693.257	17.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	8.45680		0.00846	25.60770	0.02561	8.457	17.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,734.84900		1.73485	1,457.03800	1.45704	1,734.849	23.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.04900		0.00005	0.13800	0.00014	0.049	23.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,634.88070		1.63488	1,357.12770	1.35713	1,634.881	22.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.08070		0.00008	0.22770	0.00023	0.081	22.89	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	382.82020		0.38282	191.95590	0.19196	382.820	17.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	48.02020		0.04802	135.05590	0.13506	48.020	17.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	986.73700		0.98674	712.14750	0.71215	986.737	19.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	1.93700		0.00194	5.24750	0.00525	1.937	19.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	976.83790		0.97684	702.39450	0.70239	976.838	19.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	2.03790		0.00204	5.49450	0.00549	2.038	19.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	277.87450		0.27787	127.65140	0.12765	277.875	17.84	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	93.07450		0.09307	220.75140	0.22075	93.075	17.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	542.46190		0.54246	308.16920	0.30817	542.462	17.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	17.66190		0.01766	61.26920	0.06127	17.662	17.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	463.12870		0.46313	248.59600	0.24860	463.129	17.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	28.32870		0.02833	91.69600	0.09170	28.329	17.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,934.81800		1.93482	1,656.95060	1.65695	1,934.818	24.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.01800		0.00002	0.05060	0.00005	0.018	24.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,834.82970		1.83483	1,556.98360	1.55698	1,834.830	24.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.02970		0.00003	0.08360	0.00008	0.030	24.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,784.83820		1.78484	1,507.00740	1.50701	1,784.838	23.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.03820		0.00004	0.10740	0.00011	0.038	23.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.07290		10.07290	9.79270	9.79270		17.84	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
DAUS	On 22/07/2013	Any day expiry	9.21	Call	877.11390		0.87711	617.56690	0.61757	877.114	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	14.21390		0.01421	34.86690	0.03487	14.214	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	403.97970		0.40398	234.68610	0.23469	403.980	17.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	131.07970		0.13108	241.98610	0.24199	131.080	17.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,773.64210		1.77364	1,493.68780	1.49369	1,773.642	20.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.74210		0.00074	0.98780	0.00099	0.742	20.12	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	895.80890		0.89581	634.74900	0.63475	895.809	16.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	12.90890		0.01291	32.04900	0.03205	12.909	16.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	886.44860		0.88645	626.13500	0.62614	886.449	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	13.54860		0.01355	33.43500	0.03344	13.549	16.01	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.07870		10.07870	9.79820	9.79820		17.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,680.11070		1.68011	1,400.08560	1.40009	1,680.111	19.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.41070		0.00141	1.88560	0.00189	1.411	19.61	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,046.55850		1.04656	777.66350	0.77766	1,046.559	16.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	7.85850		0.00786	19.46350	0.01946	7.859	16.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,027.20050		1.02720	759.50230	0.75950	1,027.201	15.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	8.50050		0.00850	21.30230	0.02130	8.500	15.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	759.83770		0.75984	515.89880	0.51590	759.838	16.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	31.13770		0.03114	67.69880	0.06770	31.138	16.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,779.78850		1.77979	1,499.64340	1.49964	1,779.789	20.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.08850		0.00109	1.44340	0.00144	1.088	20.17	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	554.88290		0.55488	349.94530	0.34995	554.883	16.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	76.18290		0.07618	151.74530	0.15175	76.183	16.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	483.53840		0.48354	295.66890	0.29567	483.538	16.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	104.83840		0.10484	197.46890	0.19747	104.838	16.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,036.77980		1.03678	768.56600	0.76857	1,036.780	15.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	8.07980		0.00808	20.36600	0.02037	8.080	15.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,829.65690		1.82966	1,549.46480	1.54946	1,829.657	20.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.95690		0.00096	1.26480	0.00126	0.957	20.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	388.22870		0.38823	227.62760	0.22763	388.229	17.36	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	159.52870		0.15953	279.42760	0.27943	159.529	17.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	624.72160		0.62472	404.74110	0.40474	624.722	16.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	56.02160		0.05602	116.54110	0.11654	56.022	16.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,979.35150		1.97935	1,699.05570	1.69906	1,979.351	21.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.65150		0.00065	0.85570	0.00086	0.652	21.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,879.54150		1.87954	1,599.30940	1.59931	1,879.541	20.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.84150		0.00084	1.10940	0.00111	0.842	20.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.08590		10.08590	9.80510	9.80510		17.98	0.00	3,000	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	998.28070		0.99828	734.21570	0.73422	998.281	15.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	12.38070		0.01238	29.11570	0.02912	12.381	15.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	988.86820		0.98887	725.41560	0.72542	988.868	15.94	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	12.96820		0.01297	30.31560	0.03032	12.968	15.94	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,007.94350		1.00794	743.05340	0.74305	1,007.944	15.98	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	12.04350		0.01204	27.95340	0.02795	12.043	15.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.12270		10.12270	9.84030	9.84030		17.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	872.42340		0.87242	628.71790	0.62872	872.423	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	49.72340		0.04972	88.41790	0.08842	49.723	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	635.12810		0.63513	432.26880	0.43227	635.128	16.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	112.42810		0.11243	191.96880	0.19197	112.428	16.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	923.98610		0.92399	675.09940	0.67510	923.986	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	41.28610		0.04129	74.79940	0.07480	41.286	16.05	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	880.93320		0.88093	636.33250	0.63633	880.933	16.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	48.23320		0.04823	86.03250	0.08603	48.233	16.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	481.33320		0.48133	312.62050	0.31262	481.333	16.98	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	198.63320		0.19863	312.32050	0.31232	198.633	16.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	863.94830		0.86395	621.14900	0.62115	863.948	16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Put	51.24830		0.05125	90.84900	0.09085	51.248	16.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	702.37940		0.70238	485.43840	0.48544	702.379	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	89.67940		0.08968	155.13840	0.15514	89.679	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,875.87280		1.87587	1,594.78640	1.59479	1,875.873	18.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.17280		0.00317	4.48640	0.00449	3.173	18.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,826.30680		1.82631	1,545.40030	1.54540	1,826.307	18.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.60680		0.00361	5.10030	0.00510	3.607	18.75	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	567.38160		0.56738	378.57820	0.37858	567.382	16.63	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	144.68160		0.14468	238.27820	0.23828	144.682	16.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,925.48930		1.92549	1,644.24540	1.64425	1,925.489	19.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.78930		0.00279	3.94540	0.00395	2.789	19.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.16270		10.16270	9.87860	9.87860		17.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	932.83380		0.93283	690.42390	0.69042	932.834	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	70.13380		0.07013	111.82390	0.11182	70.134	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	924.61870		0.92462	683.00590	0.68301	924.619	16.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	71.91870		0.07192	114.40590	0.11441	71.919	16.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	528.13440		0.52813	359.66810	0.35967	528.134	16.85	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	245.43440		0.24543	361.06810	0.36107	245.434	16.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	949.36160		0.94936	705.38350	0.70538	949.362	16.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	66.66160		0.06666	106.78350	0.10678	66.662	16.01	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	941.08200		0.94108	697.88210	0.69788	941.082	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	68.38200		0.06838	109.28210	0.10928	68.382	16.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.16700		10.16700	9.88270	9.88270		17.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	980.92000		0.98092	735.03380	0.73503	980.920	16.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	63.92000		0.06392	102.33380	0.10233	63.920	16.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	972.56790		0.97257	727.45780	0.72746	972.568	16.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	65.56790		0.06557	104.75780	0.10476	65.568	16.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	709.34070		0.70934	504.12580	0.50413	709.341	16.25	0.00	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	9.60	Put	142.34070		0.14234	221.42580	0.22143	142.341	16.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	642.13180		0.64213	450.76950	0.45077	642.132	16.41	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	175.13180		0.17513	268.06950	0.26807	175.132	16.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	989.30330		0.98930	742.64870	0.74265	989.303	16.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	62.30330		0.06230	99.94870	0.09995	62.303	16.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,921.88140		1.92188	1,640.90460	1.64090	1,921.881	17.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.88140		0.00488	8.20460	0.00820	4.881	17.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,872.64230		1.87264	1,592.05420	1.59205	1,872.642	17.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.64230		0.00564	9.35420	0.00935	5.642	17.32	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	774.82590		0.77483	556.39130	0.55639	774.826	16.19	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	117.82590		0.11783	183.69130	0.18369	117.826	16.19	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,971.21460		1.97121	1,689.88660	1.68989	1,971.215	17.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.21460		0.00421	7.18660	0.00719	4.215	17.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.20460		10.20460	9.91860	9.91860		17.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	497.56250		0.49756	347.03320	0.34703	497.563	17.11	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	362.96250		0.36296	498.43320	0.49843	362.963	17.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	914.56710		0.91457	679.57110	0.67957	914.567	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	109.96710		0.10997	160.97110	0.16097	109.967	16.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	906.86800		0.90687	673.09800	0.67310	906.868	16.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	112.26800		0.11227	164.49800	0.16450	112.268	16.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	861.39760		0.86140	635.24930	0.63525	861.398	16.06	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	126.79760		0.12680	186.64930	0.18665	126.798	16.06	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	922.29990		0.92230	686.52310	0.68652	922.300	16.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	107.69990		0.10770	157.92310	0.15792	107.700	16.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.20890		10.20890	9.92270	9.92270		17.44	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	490.83990		0.49084	342.91120	0.34291	490.840	17.19	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	381.93990		0.38194	520.21120	0.52021	381.940	17.19	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	846.05870		0.84606	623.64860	0.62365	846.059	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.50	Put	137.15870		0.13716	200.94860	0.20095	137.159	16.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	838.72240		0.83872	617.64740	0.61765	838.722	16.10	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	139.82240		0.13982	204.94740	0.20495	139.822	16.10	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	809.73360		0.80973	594.10140	0.59410	809.734	16.13	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	150.83360		0.15083	221.40140	0.22140	150.834	16.13	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	853.43040		0.85343	629.69570	0.62970	853.430	16.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	134.53040		0.13453	196.99570	0.19700	134.530	16.09	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.21320	10.21320		9.92690	9.92690		17.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	896.48800		0.89649	666.01520	0.66602	896.488	16.01	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	123.28800		0.12329	179.11520	0.17912	123.288	16.01	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	888.94620		0.88895	659.74230	0.65974	888.946	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	125.74620		0.12575	182.84230	0.18284	125.746	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	780.03470		0.78003	571.12330	0.57112	780.035	16.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	166.83470		0.16683	244.22330	0.24422	166.835	16.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,923.96550		1.92397	1,641.80350	1.64180	1,923.965	17.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	10.76550		0.01077	14.90350	0.01490	10.765	17.23	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	904.06390		0.90406	672.33380	0.67233	904.064	16.01	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	120.86390		0.12086	175.43380	0.17543	120.864	16.01	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	711.98670		0.71199	517.67020	0.51767	711.987	16.17	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	198.78670		0.19879	290.77020	0.29077	198.787	16.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,972.72860		1.97273	1,690.12360	1.69012	1,972.729	17.31	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	9.52860		0.00953	13.22360	0.01322	9.529	17.31	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.25650	10.25650		9.96830	9.96830		17.36	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	951.35330		0.95135	718.13850	0.71814	951.353	15.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	144.85330		0.14485	199.83850	0.19984	144.853	15.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	776.67660		0.77668	577.15790	0.57716	776.677	16.12	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	220.17660		0.22018	308.85790	0.30886	220.177	16.12	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,973.97380		1.97397	1,691.34870	1.69135	1,973.974	17.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	8.30	Put	17.47380		0.01747	23.04870	0.02305	17.474	17.37	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	966.22420		0.96622	731.57010	0.73157	966.224	15.95	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	139.72420		0.13972	193.27010	0.19327	139.724	15.95	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	958.77270		0.95877	724.82410	0.72482	958.773	15.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	142.27270		0.14227	196.52410	0.19652	142.273	15.96	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.29470	10.29470		10.00410	10.00410		17.35	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	890.63530		0.89064	673.99610	0.67400	890.635	16.01	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	205.93530		0.20594	279.89610	0.27990	205.935	16.01	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	904.30590		0.90431	685.01090	0.68501	904.306	16.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	199.60590		0.19961	270.91090	0.27091	199.606	16.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	897.45440		0.89745	679.48360	0.67948	897.454	16.00	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	202.75440		0.20275	275.38360	0.27538	202.754	16.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.39450	10.39450		10.09650	10.09650		17.38	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,416.77380		1.41677	1,146.97640	1.14698	1,416.774	15.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	112.27380		0.11227	140.47640	0.14048	112.274	15.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,408.38920		1.40839	1,138.96870	1.13897	1,408.389	15.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	113.88920		0.11389	142.46870	0.14247	113.889	15.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,400.02490		1.40002	1,131.47050	1.13147	1,400.025	15.82	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	115.52490		0.11552	144.97050	0.14497	115.525	15.82	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.42330	10.42330		10.12300	10.12300		17.31	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,452.15830		1.45216	1,180.34450	1.18034	1,452.158	15.82	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	118.85830		0.11886	147.34450	0.14734	118.858	15.82	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,443.80670		1.44381	1,172.35650	1.17236	1,443.807	15.81	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	120.50670		0.12051	149.35650	0.14936	120.507	15.81	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,435.47320		1.43547	1,164.88060	1.16488	1,435.473	15.80	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	122.17320		0.12217	151.88060	0.15188	122.173	15.80	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.52760	10.52760		10.21850	10.21850		17.30	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	973.49660		0.97350	771.46110	0.77146	973.497	16.17	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
DAUS	On 26/05/2014	Any day expiry	9.96	Put	405.89660		0.40590	512.96110	0.51296	405.897	16.17	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	984.82280		0.98482	780.37030	0.78037	984.823	16.14	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	397.22280		0.39722	501.87030	0.50187	397.223	16.14	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	979.14640		0.97915	775.90160	0.77590	979.146	16.16	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	401.54640		0.40155	507.40160	0.50740	401.546	16.16	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			113.54633		113.54633	114.35421	114.35421			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	1,453.67000		1.45367	645.79000	0.64579	1,453.670		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	1,463.67000		1.46367	655.79000	0.65579	1,463.670		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	1,443.67000		1.44367	635.79000	0.63579	1,443.670		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.13198		88.01643	9.00261	89.07073			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,075.77000		1.07577	21.47000	0.02147	1,075.770		0.00	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	Call	76,965.10000	76.96510	78,019.40000	78.01940	76,965.100		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.24154	85.47734	9.10777	86.54659			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	6,286.90000	6.28690	5,217.65000	5.21765	6,286.900		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	6,198.62000	6.19862	5,129.37000	5.12937	6,198.620		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	6,110.47000	6.11047	5,041.22000	5.04122	6,110.470		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			436.57000	436.57000	441.91400	441.91400			0.00	0	380.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	94,200.00000	9.42000	40,760.00000	4.07600	94,200.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	94,300.00000	9.43000	40,860.00000	4.08600	94,300.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	94,400.00000	9.44000	40,960.00000	4.09600	94,400.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			442.73200	442.73200	448.15100	448.15100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	21,610.00000	2.16100	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	32,580.00000	3.25800	0.00000	0.00000	32,580.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	21,510.00000	2.15100	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	32,680.00000	3.26800	0.00000	0.00000	32,680.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	21,410.00000	2.14100	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	32,780.00000	3.27800	0.00000	0.00000	32,780.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future	204.94100		204.94100	206.10000	206.10000			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future	207.86100		207.86100	209.03600	209.03600			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	558.86600		558.86600	558.31100	558.31100			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.15000	94.85000	5.14000	5.14000	94.86000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.20000	94.80000	5.16000	5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.25000	94.75000	5.19000	5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.30000	94.70000	5.20000	5.20000	94.80000			0.00	1,000	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.35000	94.65000	5.21000	5.21000	94.79000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.42000	94.58000	5.23000	5.23000	94.77000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.48000	94.52000	5.23000	5.23000	94.77000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.63000	94.37000	5.33000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.83000	94.17000	5.48000	5.48000	94.52000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000	93.97000	5.67000	5.67000	94.33000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.26000	93.74000	5.87000	5.87000	94.13000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.54000		93.46000	6.07000	93.93000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.96770		7.96770	7.78270	7.78270		17.97		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	628.96880		0.62897	446.22710	0.44623	628.969	23.45		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.26880		0.00127	3.52710	0.00353	1.269	23.45		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	619.06850		0.61907	436.47360	0.43647	619.068	23.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.36850		0.00137	3.77360	0.00377	1.368	23.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	609.15980		0.60916	426.79660	0.42680	609.160	23.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.45980		0.00146	4.09660	0.00410	1.460	23.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.03790		8.03790	7.84780	7.84780		11.92		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	501.43800		0.50144	346.99670	0.34700	501.438	12.31		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	53.53800		0.05354	89.19670	0.08920	53.538	12.31		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	493.28700		0.49329	340.01080	0.34001	493.287	12.30		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	55.38700		0.05539	92.21080	0.09221	55.387	12.30		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	485.18830		0.48519	333.09970	0.33310	485.188	12.28		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	57.28830		0.05729	95.29970	0.09530	57.288	12.28		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.08950		8.08950	7.89550	7.89550		13.40		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	292.87150		0.29287	201.88220	0.20188	292.872	13.76		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	353.37150		0.35337	456.38220	0.45638	353.372	13.76		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	288.72280		0.28872	198.85640	0.19886	288.723	13.77		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	359.22280		0.35922	463.35640	0.46336	359.223	13.77		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	297.06870		0.29707	204.95120	0.20495	297.069	13.74		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	347.56870		0.34757	449.45120	0.44945	347.569	13.74		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.24459		106.78558	7.01634	108.39163				0.00	0	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	315.76000		0.31576	1,921.81000	1.92181	315.760			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	385.13000		0.38513	1,991.18000	1.99118	385.130			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Call	454.44000		0.45444	2,060.49000	2.06049	454.440		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			7.32486		104.37695	7.08705	106.00572			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	5,865.18000		5.86518	4,236.41000	4.23641	5,865.180		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	5,792.45000		5.79245	4,163.68000	4.16368	5,792.450		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	5,719.77000		5.71977	4,091.00000	4.09100	5,719.770		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.95928		120.00322	5.64098	120.68733		1.84	0.00	0	8,494.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,547.59000		90.54759	91,231.70000	91.23170	90,547.590	1.97	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.07131		114.89054	5.70033	115.58438		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	218.40000		0.21840	447.77000	0.44777	218.400	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,119.68000		1.11968	655.21000	0.65521	1,119.680	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	223.53000		0.22353	456.35000	0.45635	223.530	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,105.99000		1.10599	644.97000	0.64497	1,105.990	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	228.75000		0.22875	465.03000	0.46503	228.750	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,092.39000		1.09239	634.83000	0.63483	1,092.390	1.86	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.19250		116.43654	5.75540	117.14001		1.64	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	287.53000		0.28753	538.71000	0.53871	287.530	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,145.35000		1.14535	693.06000	0.69306	1,145.350	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	277.61000		0.27761	523.27000	0.52327	277.610	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,167.82000		1.16782	710.01000	0.71001	1,167.820	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	282.54000		0.28254	530.96000	0.53096	282.540	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,156.55000		1.15655	701.50000	0.70150	1,156.550	1.63	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.33733		111.20424	5.81118	111.91726		1.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	135.99000		0.13599	195.61000	0.19561	135.990	1.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,671.79000		1.67179	1,018.39000	1.01839	1,671.790	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	131.59000		0.13159	188.68000	0.18868	131.590	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,694.91000		1.69491	1,038.98000	1.03898	1,694.910	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	133.77000		0.13377	192.12000	0.19212	133.770	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,683.33000		1.68333	1,028.66000	1.02866	1,683.330	1.46		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.64692		124.93582	7.46553	126.69725		11.45		93,077,185.90	745	62,318.00
R186	On 01/08/2013	Bond Future	7.20	Call	720.27000		0.72027	1,252.56000	1.25256	720.270	11.36		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	5,123.77000		5.12377	3,894.63000	3.89463	5,123.770	11.36		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	836.46000		0.83646	1,423.03000	1.42303	836.460	11.37		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,736.58000		4.73658	3,561.72000	3.56172	4,736.580	11.37		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	1,626.65000		1.62665	2,502.48000	2.50248	1,626.650	11.45		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	3,050.68000		3.05068	2,165.08000	2.16508	3,050.680	11.45		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	115,663.41000		115.66341	117,424.84000	117.42484	115,663.410	12.00		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	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	372.47000		0.37247	712.20000	0.71220	372.470	11.30		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	6,817.24000		6.81724	5,395.54000	5.39554	6,817.240	11.30		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.50	Call	43.66000		0.04366	115.64000	0.11564	43.660	11.14		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	11,792.10000		11.79210	10,102.65000	10.10265	11,792.100	11.14		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	140.07000		0.14007	306.72000	0.30672	140.070	11.22		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	9,200.20000		9.20020	7,605.42000	7.60542	9,200.200	11.22		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	172.79000		0.17279	367.71000	0.36771	172.790	11.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	8,704.08000		8.70408	7,137.57000	7.13757	8,704.080	11.24		0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.72875		126.69912	7.54060	128.48549		11.68		0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	10,004.12000		10.00412	11,558.22000	11.55822	10,004.120	12.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	907.57000		0.90757	675.30000	0.67530	907.570	12.19	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	6,073.03000		6.07303	7,321.48000	7.32148	6,073.030	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,291.08000		2.29108	1,753.16000	1.75316	2,291.080	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	6,131.89000		6.13189	7,386.03000	7.38603	6,131.890	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,260.02000		2.26002	1,727.79000	1.72779	2,260.020	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	6,190.99000		6.19099	7,450.78000	7.45078	6,190.990	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,229.30000		2.22930	1,702.72000	1.70272	2,229.300	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	492.10000		0.49210	755.28000	0.75528	492.100	11.37	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,838.47000		12.83847	11,315.28000	11.31528	12,838.470	11.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	834.63000		0.83463	1,201.47000	1.20147	834.630	11.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,534.59000		10.53459	9,115.06000	9.11506	10,534.590	11.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.80425		123.11350	7.60950	124.92419		11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,628.47000		4.62847	5,586.93000	5.58693	4,628.470	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,129.14000		5.12914	4,276.91000	4.27691	5,129.140	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,673.95000		4.67395	5,637.86000	5.63786	4,673.950	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,082.11000		5.08211	4,235.33000	4.23533	5,082.110	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,583.63000		4.58363	5,537.45000	5.53745	4,583.630	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,176.90000		5.17690	4,320.03000	4.32003	5,176.900	12.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.88296		124.78088	7.68128	126.61606		11.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,781.40000		2.78140	3,400.51000	3.40051	2,781.400	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,126.29000		10.12629	8,910.22000	8.91022	10,126.290	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,810.20000		2.81020	3,433.82000	3.43382	2,810.200	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,057.46000		10.05746	8,845.90000	8.84590	10,057.460	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,752.79000		2.75279	3,367.40000	3.36740	2,752.790	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,195.42000		10.19542	8,974.85000	8.97485	10,195.420	11.62	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			291.44575		291.44575	293.12055	293.12055				0.00	0	2,498.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	3,544.25000		3.54425	1,869.45000	1.86945	3,544.250			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	3,554.25000		3.55425	1,879.45000	1.87945	3,554.250			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	3,564.25000		3.56425	1,889.45000	1.88945	3,564.250			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.67263		105.10239	5.37141	105.50793		1.14		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,856.71000		67.85671	68,262.25000	68.26225	67,856.710	1.24		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	1.24		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.76731		106.58574	5.38882	106.99706		1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	24.91000		0.02491	74.03000	0.07403	24.910	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,091.95000		1.09195	729.75000	0.72975	1,091.950	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	25.74000		0.02574	76.27000	0.07627	25.740	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,081.78000		1.08178	720.99000	0.72099	1,081.780	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	26.60000		0.02660	78.56000	0.07856	26.600	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,071.64000		1.07164	712.28000	0.71228	1,071.640	1.06		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.86947		103.61126	5.37567	104.02837		0.94		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	123.28000		0.12328	264.23000	0.26423	123.280	0.93		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	638.48000		0.63848	362.32000	0.36232	638.480	0.93		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	118.98000		0.11898	256.69000	0.25669	118.980	0.93		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	651.16000		0.65116	371.76000	0.37176	651.160	0.93		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	121.12000		0.12112	260.45000	0.26045	121.120	0.93		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
R201	On 06/02/2014	Bond Future	5.25	Put	644.81000		0.64481	367.03000	0.36703	644.810	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.04686		105.01448	5.34228	105.43725		0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	51.61000		0.05161	90.19000	0.09019	51.610	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	826.20000		0.82620	442.01000	0.44201	826.200	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	49.93000		0.04993	86.70000	0.08670	49.930	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	836.64000		0.83664	450.64000	0.45064	836.640	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	50.76000		0.05076	88.27000	0.08827	50.760	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	831.41000		0.83141	446.15000	0.44615	831.410	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			216.69743		216.69743	218.31028	218.31028			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	6,292.57000		6.29257	4,679.72000	4.67972	6,292.570		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	6,302.57000		6.30257	4,689.72000	4.68972	6,302.570		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	6,312.57000		6.31257	4,699.72000	4.69972	6,312.570		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.46642		109.56342	6.18643	110.60451		3.87	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	96,350.22000		96.35022	97,391.31000	97.39131	96,350.220	4.08	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	4.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.56357		106.95032	6.26049	108.00618		3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	190.18000		0.19018	383.35000	0.38335	190.180	3.89	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,197.06000		3.19706	2,334.37000	2.33437	3,197.060	3.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	375.06000		0.37506	686.08000	0.68608	375.060	3.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Put	2,384.17000		2.38417	1,639.33000	1.63933	2,384.170	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	383.46000		0.38346	699.18000	0.69918	383.460	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,357.14000		2.35714	1,617.00000	1.61700	2,357.140	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	392.23000		0.39223	712.44000	0.71244	392.230	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,330.50000		2.33050	1,594.85000	1.59485	2,330.500	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,720.80000		104.72080	105,776.66000	105.77666	104,720.800	4.15	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	4.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.65943		108.38937	6.33144	109.45964		3.67	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	650.40000		0.65040	1,040.38000	1.04038	650.400	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,285.43000		2.28543	1,605.14000	1.60514	2,285.430	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	456.37000		0.45637	763.98000	0.76398	456.370	3.63	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,788.23000		2.78823	2,025.57000	2.02557	2,788.230	3.63	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	629.92000		0.62992	1,011.79000	1.01179	629.920	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,331.08000		2.33108	1,642.68000	1.64268	2,331.080	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	640.10000		0.64010	1,026.02000	1.02602	640.100	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,308.19000		2.30819	1,623.84000	1.62384	2,308.190	3.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.76012		105.69607	6.40396	106.78087		3.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	396.44000		0.39644	572.41000	0.57241	396.440	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,478.12000		3.47812	2,569.29000	2.56929	3,478.120	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	383.94000		0.38394	554.90000	0.55490	383.940	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,528.38000		3.52838	2,614.54000	2.61454	3,528.380	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	390.16000		0.39016	563.61000	0.56361	390.160	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,503.22000		3.50322	2,591.87000	2.59187	3,503.220	3.51	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			6.65883		106.97002	6.37624	108.28523		5.36	0.00	0	13,569.00
R204	On 01/08/2013	Bond Future	110.75	Call	98,086.52000		98.08652	99,401.73000	99.40173	98,086.520	5.63	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
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.74570		108.47973	6.44482	109.81358		5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	680.82000		0.68082	1,174.05000	1.17405	680.820	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,709.06000		2.70906	1,868.44000	1.86844	2,709.060	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	694.30000		0.69430	1,193.62000	1.19362	694.300	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,677.52000		2.67752	1,842.99000	1.84299	2,677.520	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	707.97000		0.70797	1,213.40000	1.21340	707.970	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,646.19000		2.64619	1,817.77000	1.81777	2,646.190	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	2,124.44000		2.12444	3,043.70000	3.04370	2,124.440	5.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,012.95000		1.01295	598.36000	0.59836	1,012.950	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.82730		105.90860	6.50755	107.26060		5.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,076.90000		1.07690	1,625.54000	1.62554	1,076.900	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,888.43000		2.88843	2,085.07000	2.08507	2,888.430	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,091.84000		1.09184	1,645.67000	1.64567	1,091.840	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,860.54000		2.86054	2,062.37000	2.06237	2,860.540	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,062.10000		1.06210	1,605.55000	1.60555	1,062.100	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,916.48000		2.91648	2,107.93000	2.10793	2,916.480	5.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.91690		107.34293	6.57612	108.71325		5.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	775.13000		0.77513	1,041.29000	1.04129	775.130	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,304.52000		4.30452	3,200.36000	3.20036	4,304.520	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	785.56000		0.78556	1,055.79000	1.05579	785.560	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,273.41000		4.27341	3,173.32000	3.17332	4,273.410	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	764.80000		0.76480	1,026.92000	1.02692	764.800	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,335.74000		4.33574	3,227.54000	3.22754	4,335.740	4.98	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.62569		101.22259	5.29144	101.36931		0.41		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,224.48000		30.22448	30,371.20000	30.37120	30,224.480	0.46		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	0.46		0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.10470		102.65120	5.27007	102.80006		0.29		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	3.20000		0.00320	16.15000	0.01615	3.200	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	327.40000		0.32740	191.49000	0.19149	327.400	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	3.28000		0.00328	16.46000	0.01646	3.280	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	325.68000		0.32568	190.00000	0.19000	325.680	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	3.36000		0.00336	16.76000	0.01676	3.360	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	323.97000		0.32397	188.51000	0.18851	323.970	0.28		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			6.87961		102.32822	6.65000	103.52928		6.71		5,321,067.44	52	13,685.00
R207	On 01/08/2013	Bond Future	106.18	Call	94,757.03000		94.75703	95,958.09000	95.95809	94,757.030	7.07		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	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.96262		103.77248	6.72053	104.99047		6.61		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,188.26000		1.18826	1,712.36000	1.71236	1,188.260	6.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,561.12000		2.56112	1,867.23000	1.86723	2,561.120	6.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	1,207.76000		1.20776	1,737.27000	1.73727	1,207.760	6.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,529.86000		2.52986	1,841.38000	1.84138	2,529.860	6.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,227.47000		1.22747	1,762.40000	1.76240	1,227.470	6.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,498.85000		2.49885	1,815.79000	1.81579	2,498.850	6.60		0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.04144		101.52916	6.78651	102.76383		6.74		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,449.69000		1.44969	1,960.38000	1.96038	1,449.690	6.73		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,303.90000		3.30390	2,579.92000	2.57992	3,303.900	6.73		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,413.22000		1.41322	1,915.55000	1.91555	1,413.220	6.72		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Put	3,365.79000		3.36579	2,633.45000	2.63345	3,365.790	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,431.38000		1.43138	1,937.88000	1.93788	1,431.380	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,334.75000		3.33475	2,606.58000	2.60658	3,334.750	6.72	0.00	0	0.00
R207	On 08/05/2014	Bond Future				7.12928	102.90421	6.86034	104.15560		6.53	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	974.67000		0.97467	1,159.05000	1.15905	974.670	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,331.29000		5.33129	4,264.28000	4.26428	5,331.290	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	950.13000		0.95013	1,129.41000	1.12941	950.130	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,404.05000		5.40405	4,331.94000	4.33194	5,404.050	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	962.35000		0.96235	1,144.16000	1.14416	962.350	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,367.61000		5.36761	4,298.03000	4.29803	5,367.610	6.43	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.94894		101.18327	6.72509	102.49599		7.52	0.00	0	10,583.00
R208	On 01/08/2013	Bond Future	101.40	Call	92,138.80000		92.13880	93,451.52000	93.45152	92,138.800	7.88	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	7.88	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.02648		99.21545	6.79197	100.54673		7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,452.72000		1.45272	2,063.31000	2.06331	1,452.720	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,795.28000		2.79528	2,074.59000	2.07459	2,795.280	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,475.76000		1.47576	2,091.94000	2.09194	1,475.760	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,761.09000		2.76109	2,045.99000	2.04599	2,761.090	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,499.03000		1.49903	2,120.79000	2.12079	1,499.030	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,727.18000		2.72718	2,017.66000	2.01766	2,727.180	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	3,645.71000		3.64571	4,630.93000	4.63093	3,645.710	8.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,023.53000		1.02353	677.47000	0.67747	1,023.530	8.16	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.09829		100.55036	6.85309	101.89983		7.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Call	1,718.23000		1.71823	2,314.90000	2.31490	1,718.230	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,641.85000		3.64185	2,889.05000	2.88905	3,641.850	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,740.29000		1.74029	2,340.93000	2.34093	1,740.290	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,608.04000		3.60804	2,859.21000	2.85921	3,608.040	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,696.98000		1.69698	2,289.05000	2.28905	1,696.980	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,676.51000		3.67651	2,919.11000	2.91911	3,676.510	7.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.17308		98.51555	6.91646	99.88328		7.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,179.00000		1.17900	1,454.72000	1.45472	1,179.000	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	5,929.09000		5.92909	4,837.08000	4.83708	5,929.090	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,193.69000		1.19369	1,472.54000	1.47254	1,193.690	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	5,887.79000		5.88779	4,798.91000	4.79891	5,887.790	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,164.45000		1.16445	1,437.05000	1.43705	1,164.450	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	5,970.55000		5.97055	4,875.42000	4.87542	5,970.550	7.68	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			8.54782		79.32739	8.40780	80.48148		16.30	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	69,378.28000		69.37828	70,532.37000	70.53237	69,378.280	16.92	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	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	523.75000		0.52375	806.83000	0.80683	523.750	16.12	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,195.32000		5.19532	4,324.31000	4.32431	5,195.320	16.12	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.63094		77.30265	8.48669	78.47301		17.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,620.44000		3.62044	4,289.37000	4.28937	3,620.440	17.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,467.84000		3.46784	2,966.41000	2.96641	3,467.840	17.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,200.43000		4.20043	4,926.22000	4.92622	4,200.430	17.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	2,941.33000		2.94133	2,496.76000	2.49676	2,941.330	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,243.40000		4.24340	4,973.12000	4.97312	4,243.400	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,906.22000		2.90622	2,465.58000	2.46558	2,906.220	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,286.59000		4.28659	5,020.21000	5.02021	4,286.590	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,871.45000		2.87145	2,434.71000	2.43471	2,871.450	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,667.57000		7.66757	8,622.87000	8.62287	7,667.570	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,165.07000		1.16507	950.01000	0.95001	1,165.070	18.18	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.70769		78.34277	8.55935	79.52910		17.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,977.95000		3.97795	4,574.36000	4.57436	3,977.950	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,159.02000		5.15902	4,569.10000	4.56910	5,159.020	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,905.06000		3.90506	4,496.30000	4.49630	3,905.060	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,248.25000		5.24825	4,653.16000	4.65316	5,248.250	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,941.42000		3.94142	4,535.25000	4.53525	3,941.420	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,203.48000		5.20348	4,610.98000	4.61098	5,203.480	17.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.78559		76.25884	8.63305	77.46121		18.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,421.62000		2.42162	2,719.76000	2.71976	2,421.620	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,193.66000		10.19366	9,289.43000	9.28943	10,193.660	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,373.43000		2.37343	2,666.48000	2.66648	2,373.430	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,326.65000		10.32665	9,417.33000	9.41733	10,326.650	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,397.45000		2.39745	2,693.04000	2.69304	2,397.450	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,260.01000		10.26001	9,353.23000	9.35323	10,260.010	17.77	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future			166.32172	166.32172	167.72359	167.72359			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	6,668.28000	6.66828	5,266.41000	5.26641	6,668.280		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	6,678.28000	6.67828	5,276.41000	5.27641	6,678.280		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	6,688.28000	6.68828	5,286.41000	5.28641	6,688.280		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			130.68739	130.68739	130.66899	130.66899			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	697.39000	0.69739	678.99000	0.67899	697.390		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	687.39000	0.68739	668.99000	0.66899	687.390		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	677.39000	0.67739	658.99000	0.65899	677.390		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			136.99310	136.99310	136.95857	136.95857			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	996.90000	0.99690	1,031.43000	1.03143	996.900		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	1,006.90000	1.00690	1,041.43000	1.04143	1,006.900		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	1,016.90000	1.01690	1,051.43000	1.05143	1,016.900		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.26309	91.41589	8.07708	92.99914		14.43	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	80,800.87000	80.80087	82,384.12000	82.38412	80,800.870	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.34814		89.16934	8.15622	90.77496		15.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,653.46000		4.65346	5,696.42000	5.69642	4,653.460	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,688.78000		2.68878	2,126.12000	2.12612	2,688.780	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,700.18000		4.70018	5,748.40000	5.74840	4,700.180	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,655.64000		2.65564	2,098.24000	2.09824	2,655.640	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,747.11000		4.74711	5,800.57000	5.80057	4,747.110	15.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,622.83000		2.62283	2,070.67000	2.07067	2,622.830	15.66	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.42805		90.36912	8.23032	91.99652		15.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,136.25000		4.13625	4,970.38000	4.97038	4,136.250	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,102.63000		5.10263	4,309.36000	4.30936	5,102.630	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,059.62000		4.05962	4,886.86000	4.88686	4,059.620	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,191.25000		5.19125	4,391.09000	4.39109	5,191.250	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,097.84000		4.09784	4,928.53000	4.92853	4,097.840	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,146.79000		5.14679	4,350.08000	4.35008	5,146.790	15.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.50591		88.05449	8.30235	89.70390		15.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,667.57000		2.66757	3,158.26000	3.15826	2,667.570	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	9,825.97000		9.82597	8,667.25000	8.66725	9,825.970	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,616.48000		2.61648	3,099.83000	3.09983	2,616.480	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,954.16000		9.95416	8,788.10000	8.78810	9,954.160	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,641.95000		2.64195	3,128.96000	3.12896	2,641.950	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,889.93000		9.88993	8,727.53000	8.72753	9,889.930	15.75	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			8.62180		80.59213	8.47662	81.84651		17.41	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	70,144.23000		70.14423	71,398.61000	71.39861	70,144.230	18.16	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	18.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future			8.70413		78.44542	8.55455	79.71756		18.67		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,094.94000		1.09494	1,391.13000	1.39113	1,094.940	18.37		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	9,441.76000		9.44176	8,465.81000	8.46581	9,441.760	18.37		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,113.80000		1.11380	1,413.78000	1.41378	1,113.800	18.37		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,361.47000		9.36147	8,389.31000	8.38931	9,361.470	18.37		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,132.88000		1.13288	1,436.69000	1.43669	1,132.880	18.37		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,281.60000		9.28160	8,313.27000	8.31327	9,281.600	18.37		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			8.71351		104.16638	8.57339	105.71658				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	10,398.17000		10.39817	8,847.97000	8.84797	10,398.170			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	10,268.62000		10.26862	8,718.42000	8.71842	10,268.620			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	10,139.32000		10.13932	8,589.12000	8.58912	10,139.320			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.79886		101.21554	8.65429	102.78766				0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	11,305.62000		11.30562	9,733.50000	9.73350	11,305.620			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	11,176.29000		11.17629	9,604.17000	9.60417	11,176.290			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	11,047.22000		11.04722	9,475.10000	9.47510	11,047.220			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.03220		0.09660	966.06450	0.09661	966.032	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.03220		0.00000	0.06450	0.00001	0.032	12.83		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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.10070		0.08661	866.18230	0.08662	866.101	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.10070		0.00001	0.18230	0.00002	0.101	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.29550		0.07663	766.48670	0.07665	766.296	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.29550		0.00003	0.48670	0.00005	0.296	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	467.25040		0.04673	469.31240	0.04693	467.250	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	389.25040		0.03893	391.31240	0.03913	389.250	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	420.56240		0.04206	422.65050	0.04227	420.562	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	442.56240		0.04426	444.65050	0.04447	442.562	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	379.35390		0.03794	381.45940	0.03815	379.354	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	501.35390		0.05014	503.45940	0.05035	501.354	13.73	0.00	0	0.00
Total for Derivatives :											894,027,575.72	99,911	2 810 290.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		101.14677		101.10116			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.80500		106.03484	6.51000	106.52161			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		101.43158		101.37901			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.80000		108.73194	7.52500	109.98944			0.00	0	56,478,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.27823		100.21940			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.39490		100.33610			0.00	4,000,000	6,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.66702	8.00000	47.63655			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.66500		98.86271	8.39000	99.96704			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95500		103.53660	6.66000	103.97965			18,590,715,000.00	2,673,000	9,233,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.77500	103.69487	6.50500	103.83623			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.75556		100.69642			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.11500	108.15569	7.84500	109.01837			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	101.38121		101.33055			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.68000	135.63223	0.68000	135.46463		176,800,000.00		260,000	3,260,000.00
ABCP13	On 07/12/2023	Spot Bond	1.55000	273.55896	1.48000	274.82469			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.26521		100.20884			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.26659		100.22244			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.50650		100.46030			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.86247		99.81072			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.85607		99.80190			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.85169		99.79592			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.21500	109.67197	6.92000	110.11608			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.02635		101.97403			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.37500	104.45605	7.10500	104.73331			0.00	0	2,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.52844		102.47355			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.32404		100.26723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	0.00000	101.25686		101.19460			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.21424		101.15613			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.32217		101.25877			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.50608		101.44838			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.47500	104.62541	6.20500	104.64980		2,719,500,000.00		420,000	848,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.39005		102.38682			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.31455		100.26949			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.43000	129.41517	4.43000	129.21624		726,520,000.00		164,000	164,000.00
ABLI03	On 15/03/2015	Spot Bond	2.22000	125.40203	2.15000	125.37901			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.93000	117.71119	1.93000	117.55374			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.83000	104.65034	2.83000	104.50247			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.41500	119.45898	10.14500	120.12072			0.00	0	2,433,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.75178		101.65811			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.72774		101.65286			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.82273		101.74368			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.05323		101.97028			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.23000	114.53780	3.23000	114.37239			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.65847	100.00000	30.43620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.29000	169.05467	1.22000	169.67353			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.22374	2.76000	150.01251			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.32000	175.63291	1.25000	176.47404			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80000	172.44752	1.75000	173.57916			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.41125	71.77107	7.14125	72.57298			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.41125	71.77107	7.14125	72.57298			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.18933	84.61000	15.11299			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.66000		90.04000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.52285		101.46706			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.96000		92.37000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.34358	100.00000	40.11439			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.73000		91.18000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	91.48000		91.94000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.69000		87.22000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.62000		87.16000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.13877		101.08644			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.98319		100.93122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	86.08000		86.63000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.91500	106.72811	6.64500	107.06423			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	109.89000		107.76000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	89.63000		90.22000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.48000		90.97000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	90.34000		90.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.29584		101.24336			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.74500	117.12740	6.45000	117.73399			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	105.50000		103.90000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.04940		100.99282			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	87.62000		88.17000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.95000		87.53000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.94000	106.42528	1.89000	106.83065			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.29000	150.59153	2.22000	151.68145			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	196.07472	2.35000	197.29677			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	107.04000		107.41000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	86.83000		87.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	8.81000	95.29900	8.58500	96.63085			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.58000		101.88000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.16000		92.96000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	94.80000		94.49000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.61327		103.43499			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.20000		90.98000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.71500	110.76249	7.44500	111.81943		12,282,280,000.00	1,592,000	2,602,000.00	
ABS5	On 01/05/2015	Spot Bond	6.75500	103.59107	6.46000	104.06410		10,510,780,000.00	1,556,000	2,402,000.00	
ABS6	On 01/06/2020	Spot Bond	8.33000	99.52034	8.10500	100.63099		10,537,450,000.00	1,265,000	14,182,000.00	
ABS7	On 11/09/2026	Spot Bond	9.26000	98.68035	9.08000	99.94615		69,450,000,000.00	7,500,000	7,500,000.00	
ABS9	On 17/03/2016	Spot Bond	7.20500	107.49191	6.91000	108.18917		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.68000	127.00156	0.68000	126.84453		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.92956	4.00000	122.74438		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.35000	278.22893	1.28000	279.52621		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.08001	128.64804	-0.08001	128.49703		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	1.20000	132.28634	1.20000	132.11709		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	0.00000	100.38438		100.31343			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	99.81564		101.52653			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.89686	100.00000	26.69972			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.22248		100.15551			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.22248		100.15551			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.90500	108.23098	10.61000	108.73969			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.52522		100.45057			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.74721	100.00000	1.73126			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.53933		100.46265			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.73904		100.63362			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	99.82744		101.43148			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.41417	100.00000	10.31910			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	99.82905		101.41853			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.51109		100.43847			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.11445	11.00000	57.06548			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.66507	100.00000	6.60423			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.36983		100.31185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	101.35195		101.29367			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	99.80751		101.59122			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.79740		101.67094			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.77506		101.84998			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.80738		101.59111			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.80064		101.64505			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.79767		101.66878			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.73961		102.67468			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.73961		102.67468			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.75717		102.69183			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.81280		101.54797			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.75717		102.69183			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.72203		102.65754			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.77719		82.72121			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.81651		101.51770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On 20/12/2013	Spot Bond	0.00000	99.81964		101.49411			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.46811		101.41106			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	99.81964		101.49411			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.80473		101.61273			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.79779		101.66646			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.79508		101.68803			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.80048		101.64489			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	99.83311		101.38615			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.81281		101.54798			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.07557		101.02157			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.62000	106.56555	8.39500	110.15377			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.82914		101.41861			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.52000	104.16349	7.27000	104.25744			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.76537		100.70998			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.91062		100.85052			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.68458		101.63258			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123		On 27/01/2014	Spot Bond	0.00000	100.79572	100.73954			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.24934	100.00000	4.22109		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.74190	100.00000	5.70407		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	75.96925	75.90907			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	133.50902	147.04906			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	133.54024	147.08301			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.80733	101.59106			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.38125	100.32737			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.38125	100.32737			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.79572	100.73954			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.25882	100.20382			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.81406	101.53710			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.81568	101.52415			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.98448	102.74993			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.13617	100.07794			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.98518	102.74821			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.70655	102.64250			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.50702	103.44456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	99.92923		101.65304			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.25305		102.12490			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.69315		101.40319			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.80654		101.59755			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.96968		101.51211			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.84232		101.31278			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.81102		101.56319			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.55812		100.50800			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.83263		101.39053			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.83720		101.35381			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.82832		101.42508			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.81156		101.55887			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.82098		101.48331			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.83182		101.39701			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.82886		101.42076			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.24803	10.23000	102.16489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	99.82573	101.44436			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.83048	101.40781			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.75933	101.97973			0.00	1,000,000	1,000,000.00
ACL165		On 20/06/2017	Spot Bond	0.00000	99.52623	103.73749			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.83056	101.33789			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.74000	104.62283	8.46500	110.75244		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.81230	101.55233			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.73089	1.75000	107.52225		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.82913	101.41860			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.82842	101.42276			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.80653	101.52745			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.79972	101.58128			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.81336	101.47361			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	99.81692	101.44560			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.80108	101.57052			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.80790	101.51669			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.79290	101.63511			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	99.80653	101.52745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	99.79836		101.59205			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	99.80217		101.56191			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	99.80108		101.57052			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.81696		101.51450			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.80537		101.60609			0.00	2,000,000	1,000,000.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.80186		101.63413			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	99.83974		101.28331			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	99.84308		101.30625			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.83033		101.40767			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.82629		101.44006			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.80114		101.64069			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.79344		101.63080			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.77789		101.75349			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.80517		101.53822			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.78007		101.73627			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	99.77926		101.74273			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.77789		101.75349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	87.60426	87.55229			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.78881	101.66740			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.78881	101.66740			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	110.57685	108.45161			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	111.36972	109.22910			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.81882	101.43052			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.82073	101.41545			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.72601	100.67936			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.35520	100.30496			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.73649	100.68279			0.00	0	3,000,000.00
ADCP01		On 10/06/2013	Spot Bond	0.00000	101.39017	101.34580			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.81296	100.00000	5.77082		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.35032	100.29762			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.39033	100.33159			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.41694	100.35417			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.96679	100.91274			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.07483	101.01461			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.21875	101.15028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.80932		100.75614			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.35000	98.86192	7.08000	99.48497			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.07112		101.00057			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.26272		101.17940			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.96000	104.82950	7.68500	106.04828		5,627,720,000.00		707,000	17,719,000.00
AIR02	On 30/04/2023	Spot Bond	8.70000	120.78300	8.52000	122.03933			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.05327	100.00000	45.71572			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00500	112.20542	6.71000	112.91758		3,327,375,000.00		475,000	8,397,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.93249	100.00000	43.61048			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.80529	100.00000	12.72046			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.54000	155.60679	2.47000	156.66757			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.93000	128.06086	3.93000	127.86845		385,140,000.00		98,000	98,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.95340		100.90567			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.77322		100.72945			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.33998		101.28591			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.21000	108.58344	7.93500	109.73559			0.00	0	15,214,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.95121		100.89906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000	100.99223		100.93778			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.55664	100.00000	64.08349			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.68604		100.63393			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.93000	112.14238	6.63500	112.74492		630,630,000.00		91,000	91,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.46438		101.40103			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	99.85725		99.80348			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.75500	102.31822	6.50500	102.33126			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.32337		101.26623			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.35500	103.31696	7.08500	103.59500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.16500	108.19421	7.89500	109.13410			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.69882		100.64420			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.58125	105.03728	10.27178	105.37967			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.86938		101.78826			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.60473	103.14279	10.31391	103.38475			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.63293	103.07589	10.34151	103.31984			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.86923		101.78811			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.66291	102.99496	10.36943	103.27077			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.40238	103.54863	11.11120	104.49501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.91626		101.83306			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.91626		101.83306			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.91632		101.83312			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.83125	102.30772	10.52178	102.63834			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.76792	103.14784	10.46731	103.46670			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.60473	103.14279	10.31391	103.38475			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.67321	103.42506	10.34883	103.81830			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.83558	102.81610	9.51646	103.24534			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.81283		101.73421			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.80015		101.72054			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.80015		101.72054			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.69728		101.62229			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	10.47216	102.05259	10.26560	102.35991			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.94000	102.64272	10.67000	103.43506			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	99.81109	10.22500	100.63606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.28610		101.23072			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.63422		101.56349			0.00	2,000,000	1,000,000.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.80554	12.22500	101.72860			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.77210		101.69375			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.61000	102.42033	10.33500	103.26568			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.71599		101.64016			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.76275		101.68482			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.76275		101.68482			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073		100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.69355		101.61872			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.27578		101.21964			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.58125	105.55196	13.27178	105.86069			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.77886	104.47953	14.46508	105.22836			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.65188	103.68891	13.34294	104.12246			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.36943		102.26409			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.36943		102.26409			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.36943		102.26409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.46256		102.35298			0.00	22,000,000	11,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.48522	100.00000	8.43702			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.24439	100.00000	22.08135			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.24489	100.00000	20.09651			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.49685	100.00000	12.40525			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.50351	100.00000	12.41286			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.10928	100.00000	14.99854			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.09194	100.00000	12.99598			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.83572	100.00000	58.50148			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.84094		100.79497			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.91644		101.83325			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.96344		101.87816			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.26000	175.31151	1.19000	175.71312			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.62000	147.51890	7.44000	151.34582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.62000	147.75007	7.44000	151.54913			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.00500	102.14843	7.82500	103.65919			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.74327		100.67621			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.40974		101.34779			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.40728		100.34965			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	101.91548		101.87308			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.69643		100.64613			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.05509		99.99984			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.51448		101.46050			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	55.46655	100.00000	55.06442			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	94.83450	100.00000	94.13548			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.36000	100.48146	7.08500	101.52057			0.00	0	53,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.99555		101.94954			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.88770		100.83403			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.90768		100.85278			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.97427		100.91525			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.04083		100.97769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.22678		101.15213			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.21466	100.00000	6.16911			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.70988		100.65862			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.74881		100.69467			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.76549		100.71012			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.77105		100.71527			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.83771		100.77701			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.92651		100.85925			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.07901	100.00000	6.03445			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.07901	100.00000	6.03445			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.86915		101.45008			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.85736		101.57647			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.85415		101.61093			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.93500	104.82666	7.66500	105.64578			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.84453		101.71431			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.82737		101.89799			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.34503	100.00000	4.31353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.34503	100.00000	4.31353			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.60000	107.41095	6.33000	107.66137		52,318,200,000.00	7,927,000	5,333,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.31887		100.26616		0.00	0	0.00	
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.20691		99.16202		0.00	0	0.00	
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.85780		99.81514		0.00	0	0.00	
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.77362		98.73084		0.00	0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.30752		100.26127		0.00	0	0.00	
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.63939	100.00000	6.59125		0.00	0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.37047		100.31534		0.00	0	0.00	
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.30858		100.26218		0.00	0	0.00	
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.32626		100.27719		0.00	0	0.00	
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.35833		100.30442		0.00	0	0.00	
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.49116		100.41718		0.00	0	0.00	
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.71299		100.60602		0.00	0	0.00	
BMWFO3	On 15/06/2013	Spot Bond	0.00000	99.86256		99.81080		0.00	0	0.00	
BSR05	On 01/07/2013	Spot Bond	0.00000	101.38478		101.33222		0.00	0	0.00	
BSR09	On 20/12/2013	Spot Bond	0.00000	99.81291		101.54807		0.00	0	0.00	
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.89505		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.88560	100.00000	11.79848			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.17500	108.95710	6.90500	109.26898		5,101,425,000.00		711,000	2,773,000.00
CBL08	On 02/11/2016	Spot Bond	8.81500	116.68619	8.54500	117.46168			0.00	0	1,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.17596		101.09231			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.84145		101.79198			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.51500	106.04921	8.24500	106.68614		5,688,020,000.00		668,000	7,946,000.00
CBL12	On 06/09/2018	Spot Bond	10.52000	106.07721	10.24500	107.10665			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.02894		100.95022			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.77000	107.32057	10.49500	108.40237			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.70897		100.65363			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.70500	102.98566	8.43500	103.81814		16,495,975,000.00		1,895,000	641,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.47332		100.39472			0.00	1,000,000	1,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.21000	102.57465	10.93500	103.69458			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.74297		100.68642			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.89814		102.24149			0.00	1,000,000	1,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.63944		100.58523			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.40500	96.27229	9.18500	97.27631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.45000	125.77203	9.27000	126.99238			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.30000	115.67660	9.12000	116.95679			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.74000	120.17532	8.57000	121.48590			0.00	0	28,743,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00018		99.91811			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.06500	104.70085	10.79500	105.25853			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.60682		100.53904			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.75718		101.64961			0.00	1,000,000	1,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.02137		101.89733			0.00	1,000,000	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.08670		100.02145			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	99.81430		101.53732			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	99.81430		101.53732			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	99.81430		101.53732			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.22114		100.15457			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	99.81295		101.54812			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	99.82640		101.44016			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	99.83718		101.35379			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.71885		100.61634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	0.00000	101.35199		101.29371			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.71100		100.60962			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	99.82636		101.44012			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	99.83580		101.36455			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.75249		100.64513			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.37012		100.31213			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.35318		100.29788			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.24519		100.17135			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	99.81026		101.56970			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	99.81967		101.49414			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	99.81693		101.51568			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.46500	104.04232	10.17000	104.04115			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.04500	102.75977	7.75000	102.77860			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.53652		100.46027			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	99.75947		101.97987			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.15707		102.26261			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.15707		102.26261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.57185		100.50879			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.72519	100.00000	24.54594			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.52449	100.00000	24.34669			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.80740		101.59113			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	63.19679	100.00000	62.73861			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	63.59287	100.00000	63.12678			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.45967		103.12038			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.80818		99.73593			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.45564	10.11000	104.37030			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.80818		99.73593			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.16515		101.11035			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	99.70836		99.59876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	0.00000	99.57390		103.48800			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	111.53117	2.76000	111.37420			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	111.49543	3.14000	111.33507			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.26607	8.25000	102.19870			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	99.67057		99.54680			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.80818		99.73593			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.80818		99.73593			0.00	140,000,000	70,000,000.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.10022	3.10000	110.94125			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.91485	2.40000	110.76238			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.71773		102.31139			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	99.78262		101.79202			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	99.73491		102.17590			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.02727		100.97574			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.04173		100.98946			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.80500	103.31401	7.51000	104.12286			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.08531		101.03174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000	101.06898		101.01623			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.92891		100.87155			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.94100		100.88404			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.85500	103.48222	7.56000	104.29281			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.85500	103.48222	7.56000	104.29281			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.90500	102.35156	7.61000	103.19201			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.80202		101.63429			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.77887		101.81982			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	99.93886		99.89287			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	99.93843		99.89212			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.95178		100.89960			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.95178		100.89960			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.46448	100.17539	53.12024			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.79224		99.71399			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.49325		100.43898			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.79905		101.65923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	100.30861		100.25440			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.33008		100.27204			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.71189	9.35000	102.63414			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.71189	9.35000	102.63414			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.25500		100.20082			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.25576		100.20142			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.52134		100.42928			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.93360		99.88373			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.51091		100.42071			0.00	0	9,256,000.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.34796		101.29572			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.34796		101.29572			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.34796		101.29572			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.34796		101.29572			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.34796		101.29572			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.38533		101.33160			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.44746		101.39124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	0.00000	101.44746		101.39124			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.44746		101.39124			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.44746		101.39124			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.44746		101.39124			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.45784		101.40120			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.54000	106.95948	8.26500	108.17346			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	99.76575		101.92795			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.36235		100.31042			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.86593		99.81575			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.86593		99.81575			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.78144		100.72385			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.77116		101.88245			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.47956		100.39460			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	99.73096		102.20590			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.80926		101.50592			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.81063		101.49515			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.81689		101.51564			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.34955		100.29481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	0.00000	100.37743		100.31102			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.31177		100.24540			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.81743		101.51132			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	99.73563		102.08685			0.00	1,000,000	1,000,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.05396		99.99991			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.43542		101.38297			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.32604		101.27389			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.81609		101.45207			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.78471		101.69968			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.78471		101.69968			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.78471		101.69968			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.78471		101.69968			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.59529		100.53815			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.21206		100.15443			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.68606		101.62028			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.68606		101.62028			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.66532		101.60037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	101.51196		101.44662			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.66532		101.60037			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.33603		101.26895			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.78668		101.75727			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.51200		101.44667			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.51200		101.44667			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.51008		101.44348			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.55327	100.00000	6.47216			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	99.78199		101.72121			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	107.73697		107.73697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.57232		100.50841			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.09000	97.38954	9.86500	98.64283			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.61000	98.94340	10.38500	100.19231			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.43514		101.37189			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.77462		101.77930			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.55792		100.49562			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.90966		100.85109			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.88046		100.81551			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.96463	8.80500	100.89373			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.80517		101.38245			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	99.79508		100.79871			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.79099		100.43866			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.77517		100.40444			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.78881		100.31660			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.69614		100.42503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	99.69614		100.42503			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.69614		100.42503			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.59801	100.00000	25.42656			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.59801	100.00000	25.42656			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.55166	7.01000	36.53131			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	149.55113		154.67394			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.00500	129.25193	7.82500	130.73415			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.62000	147.51890	7.44000	151.34582			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.62000	147.75007	7.44000	151.54913			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.49646		83.43903			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.35535		83.29742			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.24450		101.18390			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.24450		101.18390			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.79930		101.65584			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.81442		101.53502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.81150		101.55881			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.24162		101.17984			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.80108		101.57052			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.90966		100.85109			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.82128		101.41114			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.35500	109.13467	8.06000	109.62101			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.30500	102.91160	8.03500	103.95485			0.00	0	9,886,000.00
COJ05	On 05/06/2023	Spot Bond	9.31500	118.69008	9.09500	120.20275			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.80500	106.74071	7.51000	107.36405			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.90500	112.65569	8.68500	113.88521			0.00	0	6,974,000.00
COT01	On 03/04/2023	Spot Bond	9.40000	99.83551	9.17500	101.17962			0.00	0	22,087,000.00
COT02	On 03/04/2028	Spot Bond	10.35000	100.74085	10.17000	102.00977			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.35000	93.42233	9.46000	100.05053			0.00	0	750,000,000.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.22190		100.16670			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.24558		100.18918			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.12928		100.07406			0.00	0	3,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.70188		100.64855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL014	On 13/06/2013	Spot Bond	0.00000	101.37395		101.33010			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.23727		101.19255			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.76500	98.21392	11.54500	99.47034			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.68729		100.63890			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.44000	99.78291	7.17000	100.69749			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.60699		100.56363			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.79516		101.71595			0.00	1,000,000	1,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.88768		101.80430			0.00	1,000,000	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.70242		101.62737			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.80500	103.56259	6.51000	103.57068			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.60500	122.40312	6.31000	123.24885			0.00	0	4,123,000.00
DV22	On 07/02/2020	Spot Bond	7.58000	112.83140	7.35500	114.00141		1,835,064,940,000.00	242,093,000	160,509,000.00	
DV23	On 27/02/2023	Spot Bond	8.08000	115.57633	7.85500	117.13639		1,601,710,681,600.00	198,231,520	201,927,260.00	
E170	On 01/08/2020	Spot Bond	7.23000	139.29481	7.00500	140.72858			0.00	0	18,170,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.95728		107.89904			0.00	1,000,000	6,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.24133		100.16870			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.26160		100.18290			0.00	1,000,000	1,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.27474		100.19203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000	101.95929		101.88444			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.89516	-0.30000	131.74274		(24,000,000,000.00)	80,000,000	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.72000	118.67111	1.65000	119.55693		103,337,600,000.00	60,080,000	15,040,000.00	
EL29	On 19/11/2029	Spot Bond	1.80000	105.39561	1.73000	106.29922		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	8.75500	113.28548	8.53500	114.43333		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	8.65500	114.11148	8.43500	115.35843		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.40000	105.36611	9.22000	106.54587		0.00	0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.01500	96.44913	9.83000	97.24400		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.37836		100.32487		0.00	300,000	150,000.00	
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.54744		100.49978		0.00	0	0.00	
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.29233		100.24848		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.86077	100.00000	40.56453		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.74491	100.00000	53.35526		0.00	0	0.00	
EQ190U	On 12/06/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865		0.00	0	0.00	
EQ193U	On 15/08/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138		0.00	0	0.00	
EQ194U	On 22/08/2013	Spot Bond	100.00000	85.59792	100.00000	85.01562		0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	126.01196	3.00000	125.83265		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	10.76500	109.57850	10.47000	110.03319			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.60465		107.55381			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.98961		100.92565			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.30198		101.23957			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.13000	99.62201	8.85500	100.60128			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.50271		100.44023			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.46059		100.40341			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.44617		100.39018			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.51242		100.44872			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.49414		100.43211			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.40862		100.35797			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.42489		100.37220			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.43794		100.38361			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.41058		100.35968			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.41091		100.35935			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.43015		100.37618			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.22500	105.26387	5.93000	105.83142			0.00	0	6,390,000.00
ES18	On 20/04/2018	Spot Bond	6.88500	110.90413	6.61000	112.03809			1,360,062,900,000.00	197,540,000	223,772,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	7.61000	119.84044	7.38500	121.45650			0.00	0	273,516,000.00
ES26	On 02/04/2026	Spot Bond	8.17500	98.91022	7.99500	100.24812		58,369,500,000.00		7,140,000	68,043,000.00
ES33	On 15/09/2033	Spot Bond	9.07000	87.31116	8.94000	88.31977		2,123,250,720,000.00		234,096,000	668,777,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.31651		100.26091			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.98489		100.93084			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.13425		101.08846			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.31036		101.26568			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.24993	100.00000	11.16837			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.94768	100.00000	10.86831			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.49272		100.43641			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.51030		100.45195			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.56649		100.50163			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.59807		100.52953			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.85500	104.66348	6.56000	104.96762		10,988,565,000.00		1,603,000	12,669,000.00
FRB05	On 21/12/2018	Spot Bond	8.61000	103.51197	8.33500	104.63710			0.00	0	5,591,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.99997		99.95498			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.99991		99.95492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.90214		100.84394			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	101.27352		101.22052			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.41000	112.18850	10.13500	113.28675			0.00	0	3,528,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.08813		100.00805			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.28534	100.00000	71.71641			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.02193		103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.30000	131.27223	1.30000	131.10320			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.39000	277.28738	1.32000	278.57829			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.27000	150.96069	2.20000	152.05404			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000	199.37789	2.24000	200.62806			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.01500	116.52086	6.72000	117.12065			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.15102	100.00000	29.95235			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.15102	100.00000	29.95235			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13400	55.02277	8.13500	55.00547			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	34.67621	9.50500	34.66690			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.43534	9.74000	33.42621			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	96.14498	100.00000	95.40729			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.18767		100.11277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	0.00000	100.50184		100.41325			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.75968		102.65920			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.70645		101.64533			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.48732		100.40131			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.48732		100.40131			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.17577		100.10036			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.47869		100.39422			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.94153		101.87166			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.79904		102.20337			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.65020		101.59118			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.83398		101.76812			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.13429		102.05461			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	99.80223		102.16893			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.82129		101.75349			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	102.24602		102.16207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	102.43589		102.34469			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.72510		101.66094			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.83174		106.74856			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.70156		102.60016			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.78773		101.72121			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	102.12536		102.04601			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.55200		102.45635			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.91522		101.84386			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	102.04936		101.97290			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.42026		102.32965			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	102.23932		102.15563			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.52968		102.43487			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.69040		102.58943			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.41356		102.32320			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.33538		102.24802			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	102.08289		102.00515			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	102.04265		101.96646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	0.00000	102.58773		102.49070			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.55424		102.45849			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	102.46269		102.37046			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.59219		102.49498			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	102.18346		102.10189			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.97038	100.09221	12.87626			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.60204		101.54252			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	102.71942		102.61732			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.93232		101.86279			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.18778		102.10872			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.44642		100.36770			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.08252		102.00740			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.78907		101.72488			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	101.81151		101.74649			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.63447		101.57603			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.68707		101.62435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	102.27954		102.19431			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.07871		101.03133			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	99.98459		99.93830			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.07871		101.03133			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	99.96914		101.42762			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.65351		101.59205			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.57786	13.22500	103.63629			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.54609		101.48868			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	101.04114		100.99542			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	101.04114		100.99542			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.54833		101.49084			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.36728		102.28152			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.17201		101.11175			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.89500	96.53854	2.84500	96.89239			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.19637		100.11771			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.52117		100.45835			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.50032		100.43751			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.43220		100.37023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	100.41599		100.35337			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.39626		100.33348			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.04747		100.98393			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.79575		101.73131			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.78461		101.72059			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.99593		100.93156			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.14965		99.94135			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	101.06097		101.00863			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.50458		101.45096			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.84697		100.78709			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.54000	119.40702	2.54000	119.24113			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.82043		101.75507			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.84060		101.77449			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.52000	119.58839	2.52000	119.42245			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.26000	118.25516	0.26000	118.11305			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.54000	119.40702	2.54000	119.24113			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.23999	122.88905	1.23999	122.73142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	1.31000	124.60177	1.31000	124.44133			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.96311		100.89486			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.25760	100.00000	21.18160			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.74338		102.80695			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	99.77740		102.43750			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.53135	4.73000	111.94628			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	99.77316		102.48341			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.56048		101.50479			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.80702		101.74216			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.42272		102.33487			0.00	1,000,000	1,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.13857		102.06135			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.05346		101.97941			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	99.79436		102.25387			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.19886		100.11386			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	101.86625		104.46705			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.50547		100.41623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.80633	100.00000	8.64843	0.00	0	0.00			
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.40347	100.34541	0.00	0	0.00				
FRE2A2	On 02/08/2013	Spot Bond	10.55500	100.97245	10.28500	100.92739	0.00	0	0.00			
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.29288	100.22679	0.00	0	0.00				
FRE2B2	On 02/08/2013	Spot Bond	7.36500	101.46984	7.09500	101.45066	0.00	0	0.00			
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.87594	99.78212	0.00	0	0.00				
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.67003	100.61914	0.00	0	0.00				
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.78110	100.72161	0.00	0	0.00				
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.91734	100.84727	0.00	0	0.00				
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.00275	100.92605	0.00	0	0.00				
FRI15	On 14/03/2015	Spot Bond	3.38000	138.83269	3.38000	138.63093	0.00	0	0.00			
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.40691	100.36455	0.00	112,812,000	128,800,000.00				
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.87217	102.82706	0.00	0	0.00				
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.95312	101.90785	0.00	0	0.00				
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.58574	103.54589	0.00	71,312,000	17,828,000.00				
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.13654	103.09705	0.00	0	0.00				
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.78985	102.75493	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.84246		101.79158			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.90000	265.60968	1.83000	266.82198			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.40000	277.05258	1.33000	278.34192			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.12000	260.75435	2.05000	261.93420		46,640,000,000.00	22,000,000	22,000,000.00	
FRS46	On 31/01/2022	Spot Bond	1.67000	127.59635	1.67000	127.42817			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.78993		100.73416			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.27000	127.55240	1.27000	127.38847			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.03072		100.97188			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.19936		101.14291			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.83922		100.77521			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.66803		100.61139			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.47961		101.42520			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000	97.79286	2.45000	98.69226			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.81952	100.00000	0.81359			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.51373	104.97509	12.41899			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96069			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.58196		100.52712			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.70772	101.07593	15.59274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.45594	100.44759	9.85797				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	99.95198		101.37586				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.26167	100.76967	17.13567				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.79305		100.74805				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.62359		100.56658				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.74695		101.66128				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.66626		100.62449				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000	107.18529	2.07000	108.19919				0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.49171		100.41828				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	99.95770		101.29410				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.93798		100.89561				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.61000	110.10350	1.56000	110.52832				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.05257		98.04929				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.64000	109.76327	1.59000	110.18629				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.27540		100.21211				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.88500	105.36651	5.63500	105.61774				2,301,035,000.00	391,000	343,000.00
FRX15	On 14/03/2015	Spot Bond	6.23500	106.20913	5.94000	106.65862				10,923,720,000.00	1,752,000	3,092,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	6.85500	105.17267	6.56000	105.98900			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.28500	106.37583	6.99500	107.39778			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.43000	113.91570	7.15500	115.04241			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.08000	105.16895	7.79500	106.56288		28,110,320,000.00	3,479,000	630,000.00	
FRX23	On 28/02/2023	Spot Bond	9.01000	94.07879	8.75500	95.57147			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08000	111.76787	8.84000	113.53519			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.76500	100.62160	9.53000	102.50065			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.00000	82.11941	9.85500	83.21634			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.07436		100.05508			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.25953		101.20418			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.15327		101.09722			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.51500	104.65180	8.24500	105.47210			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.59927		100.55542			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.86994		99.82658			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	99.03177		98.98841			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.33524		99.29189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD187	On 12/07/2013	Spot Bond	0.00000	99.53841		99.49514			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.46629		99.42302			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	99.24853		99.20518			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	99.16183		99.11847			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.98697		100.93918			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.28592		101.22326			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.77854		100.72741			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.79715		100.74479			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.83312		100.77837			0.00	80,000,000	40,000,000.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.88033	100.00000	2.86125			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.87774		100.82002			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.93964		100.87782			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00009		99.94814			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.21030		101.16183			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.01360		100.95999			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	99.86155		99.80939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	101.20480		101.15431			0.00	16,000,000	8,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.98274		99.93120			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.20691		100.15908			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.50854		101.45084			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.94371		100.89098			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.94827		99.89655			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.70705		100.65329			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.78633		100.74264			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.56790		100.52422			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	105.67475		105.67909			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.67475		105.67909			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	99.64319	100.00000	98.90873			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.94171		100.88806			0.00	4,000,000	1,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.96993		100.91464			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.39661	101.32700	7.10687	101.94886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.93836		105.94480			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.97707		100.92137			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.01941		100.96123			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.74992	117.06290	7.46043	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.27911		106.28827			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	101.04070		100.98129			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.08300		101.02111			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.20093	114.94363	7.91176	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.48415		107.50310			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.12550		101.06115			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.16067		101.09425			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.08706		108.11802			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.76743		109.81673			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.03187		100.97519			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.15839		101.09694			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.20397		101.14004			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.39000	116.39815	7.16500	117.66980		33,328,900,000.00	4,510,000	38,191,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.17000	282.51335	1.10000	283.83969			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.15000	282.99423	1.08000	284.32383			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.07500	104.93402	8.93500	106.19434		6,570,300,000.00	724,000	12,650,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.07000	105.00713	8.93000	106.28987		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.00000	117.28523	0.95000	117.74841		240,511,224,000.00	240,511,224	697,369,000.00	
I2038	On 31/01/2038	Spot Bond	2.02000	110.53601	1.98000	111.22383		252,500,000,000.00	125,000,000	608,818,209.00	
I2050	On 31/12/2050	Spot Bond	2.14000	115.80250	2.08000	117.37496		68,480,000,000.00	32,000,000	42,919,780.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.15000		93.05000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	6.90500	108.11414	6.61000	108.55679		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	101.37607		101.32889		0.00	110,000,000	10,000,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	101.92082		101.86796		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	101.34083		101.28727		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	99.99998		99.95215		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.44075		100.39672		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	7.04500	103.29602	6.79500	103.42524		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.40500	107.40166	7.11000	108.09287		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.86500	110.64650	7.59500	111.69592		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.97500	102.36508	6.72500	102.51835		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000	100.84104		100.79025			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.36135		100.31031			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.23000	109.42185	3.23000	109.26366			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.22500	105.47233	6.93000	106.25962			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.64218		100.59206			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.68336		100.62996			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.07999	127.93334	0.07999	127.78148			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.27000	131.57554	1.27000	131.40644			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.19161		101.14027			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.67781		102.63423			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.56500	106.39874	7.29500	107.44686			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.05513		100.00650			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.68639		101.64760			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.44689		100.39588			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.04000	103.57796	7.76500	104.72860			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.48000	96.79391	8.25500	97.81257		14,441,440,000.00	1,703,000	10,063,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.13351		101.62795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.66500	100.05934	7.39500	101.06779			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00189	100.00000	0.00188			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.70412	5.00000	100.66336			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.70412	5.00000	100.66336			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.78932	5.00000	101.74768			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.70412	5.00000	100.66336			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.95158	4.00000	100.91900			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.62915		102.55724			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.52936		102.45924			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.64114		101.56867			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.90500	111.14826	8.61000	111.83338			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.38979		101.32984			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.38979		101.32984			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.50276		100.44028			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.22261	100.00000	8.96276			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.41205		101.32262			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.02540		100.93668			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.81864		100.73028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	8.90500	102.07193	8.61000	102.47556			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.22036		100.17352			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.41197		100.36602			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.62040		99.95440			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.76826		99.69089			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.89769	100.00000	3.85877			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.77251			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.68599	5.40000	98.67158			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.89942			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.79903			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.61315	5.25000	99.59888			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.50873					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.30784	5.30000	99.29352			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.07655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.97500			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.87365			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.58523	5.40000	98.57086			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000		69.71070	100.00000	69.31468			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.61231		100.56598			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		87.95181	100.00000	87.32057			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.58719		101.51854			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.58125		104.29109	10.27178	104.63105			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.58125		102.64540	10.27178	102.98000			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.69800		101.63527			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.99988		99.92425			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.66117		101.59985			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.19553	6.50000	101.14248			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.76537		101.69968			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.28816		101.23675			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042		68.43457	100.25042	68.43454			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.19167		100.14738			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		21.64331	100.00000	21.48640			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		13.85172	100.00000	13.75129			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000		99.98514		99.94059			0.00	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	101.22405		101.17982			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	101.03175		100.98645			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	101.03175		100.98645			0.00	50,000,000	25,000,000.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.31736		100.27190			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.31736		100.27190			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.42359		100.37804			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.53006		100.48440			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.98100		99.98372			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.18924		100.14550			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.20010		100.15426			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.41387		101.36862			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.42421		101.37861			0.00	1,148,000	574,000.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.92909		101.50601			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	101.22405		101.17982			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	101.22226		101.17808			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	101.20930		101.16508			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.91153		100.86595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING210	On 12/07/2013	Spot Bond	0.00000	100.86075		100.81699			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.89767		100.84737			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.18924		100.14550			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.70292		100.65359			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.70292		100.65359			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.04052		100.98443			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.46929	100.00000	58.04540			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.69729		101.62229			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.28685		101.19292			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.12455		100.02043			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.00612		100.95292			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.02894		100.97450			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.04419		100.98892			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.91500	104.25912	7.62000	105.17907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	6.82500	103.47498	6.55500	103.63163			4,552,275,000.00	667,000	135,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.97095		101.91620			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.11500	107.88572	7.84500	108.82285			24,758,865,000.00	3,051,000	20,306,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.20203		101.14808			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.32176		100.25322			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.73115		101.66716			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.08500	109.44645	7.79000	109.93831			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	99.79526		101.68821			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.08138		100.02017			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.36000	121.05081	2.36000	120.88442			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.45000	130.87570	3.38000	131.78409			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.18867		100.14180			0.00	6,000,000	3,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.44538		101.38287			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.25694		101.19468			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.24856		101.18709			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.96009		99.90038			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.56150		101.49981			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.83113		100.78459			0.00	10,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.00000	95.51644	2.95000	95.86503			0.00	0	4,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.00000	98.54663	2.95000	98.70699			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.97879		99.91556			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.32018		100.27431			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95440			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.11000	111.19860	10.83500	112.18869			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.99863		100.92602			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.45000	130.87570	3.38000	131.78409			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.87072			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.78471	5.25000	99.77039			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.68456	5.25000	99.67027			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.58461	5.25000	99.57035			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.26490			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.16376	5.40000	99.14922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 08/08/2013	Spot Bond	5.40000	99.06203	5.40000	99.04752			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.94602			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.84474			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.74366			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	101.26509		101.20825			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.54979		100.49147			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.77286		100.71832			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.77872		100.72376			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.72723		100.67596			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.15658		101.10507			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.86480		99.81385			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.67074		100.62253			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.64241		100.59625			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.49978		100.45344			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.39756		100.34969			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.35240		100.30256			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.37255		100.31414			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.17968		100.12565			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.61197		100.56560			0.00	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	100.67916		100.63458			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	84.98845	100.00000	84.40367			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.75415	100.00000	56.33818			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.63399	100.00000	65.15293			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	52.83989	100.00000	52.34652			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.78566		100.72881			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.03880	100.00000	8.97327			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.29104	100.00000	29.07635		30,000,000,000.00		300,000	150,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.04405		100.98879			0.00	194,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.01690	100.00000	8.95153			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.10186		101.04347			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.96866	100.00000	35.63282			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.14065		102.07576			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.90259		100.83369			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.00000	147.99295	7.82000	149.93480			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.25865		101.21253			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.95886		101.91004			0.00	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	8.21500	100.56680	7.94500	101.43488			20,036,385,000.00	2,439,000	2,389,000.00
LGL03	On 03/04/2018	Spot Bond	8.26500	98.95987	7.99500	99.94192			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.38442	8.00000	100.32025			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.91975		99.83991			0.00	1,000,000	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	11.15500	98.94201	10.86000	99.48415			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.91164		99.82382			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.61178		100.56540			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.93829		100.89215			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.54269		99.49843			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.98585		99.94341			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.35613		99.31320			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.10343		99.06073			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.85819		99.81564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	0.00000	101.05936		101.00327			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.61127		100.56443			0.00	3,000,000	3,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.07921		101.02855			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.94325		100.89251			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.54792		101.49909			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.52138		102.47832			0.00	0	5,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.06071		100.01517			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.13671		101.09152			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.44689		101.39858			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.82406		100.76583			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.67580	100.00000	60.23108			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.79911	100.00000	57.38006			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	63.08900	100.00000	62.62659			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	32.84757	100.00000	40.76179			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.34569	100.00000	28.14018			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.42940	100.00000	10.35379			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.46241	100.00000	25.27781			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	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	7.96000	106.28982	7.68500	107.53924			5,460,560,000.00	686,000	52,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.94372		99.88756			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	99.95282		99.90554			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.94823		99.89651			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.12927		101.07738			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.13794		101.08566			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.18128		101.12698			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.86314		102.80574			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.00940		102.94899			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.35000	105.12587	7.08000	105.86995			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.03000	109.80482	7.75500	111.00359			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.73000	111.91282	8.51000	113.21924			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48000	103.80865	6.21000	104.15074			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.38116		101.33212			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.43722		101.38611			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.83000	109.06825	8.60500	110.11907			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.05500	104.96612	6.76000	105.53086			994,755,000.00	141,000	24,941,000.00

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	100.18657		100.13097			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.27500	101.93271	8.00500	102.77967			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.17844					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.97500	101.93531	7.70500	102.79036		7,871,325,000.00		987,000	5,335,000.00
MTN02	On 13/07/2014	Spot Bond	6.59500	107.87969	6.32500	108.11251		31,365,820,000.00		4,756,000	2,198,000.00
MTN03	On 13/07/2015	Spot Bond	7.10500	108.12588	6.81000	108.64779			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.92000	111.72312	7.65000	112.63024		6,779,520,000.00		856,000	2,120,000.00
MTN05	On 28/10/2013	Spot Bond	6.35500	101.42766	6.10500	101.47294			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.80268		99.76040			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.59098		99.54866			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.35120		99.30889			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.23624	100.00000	6.19103			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16522	100.00000	0.16402			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.52940	100.00000	6.48206			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.60935	100.00000	6.56143			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.07186	100.89771	6.02748			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.15327	100.61875	6.10842			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	100.43711	100.38913			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.44148	100.39301			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.45242	100.40273			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.45982	100.40931			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.46783	100.41642			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.47510	100.42288			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.47861	100.42598			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.52263	100.46509			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.57370	100.51045			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16522	100.00000	0.16402		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16522	100.00000	0.16402		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.25000	100.54976	8.02500	101.95494		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.24733	101.20140			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.15098	101.10446			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.51508	100.46582			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.98146	101.94025			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.74916	100.70191			0.00	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	100.24805		100.19523			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.10500	109.55913	6.81000	110.13664		18,266,955,000.00		2,571,000	5,379,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.25932		102.10653			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.21000	118.15243	7.93500	119.53849		11,723,880,000.00		1,428,000	6,869,000.00
NBK4	On 28/10/2024	Spot Bond	10.17500	33.18524	9.99500	33.78224			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.15500	105.67901	6.86000	106.14183			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.98405		100.92793			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.04043		100.98102			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.83500	102.93470	6.58500	103.07166			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.72881		101.68344			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.35500	106.95653	7.06000	107.65337		18,181,560,000.00		2,472,000	3,014,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.35082		101.29936			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	100.27465		100.21625			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.51032		101.44977			0.00	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	101.23897		101.18061			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.10203		101.04363			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.13404		100.07680			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.31356		83.25813			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.12636		100.07236			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	100.85852		100.80319			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.93967		100.87900			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.78988		100.73411			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.14329		101.08266			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.32519		79.26787			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.18841		100.13727			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.38720		100.34221			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.12836		100.08139			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.16814		101.11603			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.50176		100.44438			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.82425		101.45623			0.00	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	99.83506		101.36989			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.18038		101.12393			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.84166		101.31698			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.83438		101.09252			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.83452		101.05854			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.85500	107.89183	7.56000	108.45294			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.52500	103.04112	6.25500	103.06545			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.37500	104.59817	6.10500	104.72193		7,012,500,000.00		1,100,000	2,200,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.97097		100.92551			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.36500	115.49672	11.09500	116.57777			0.00	0	5,184,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.22555		110.22624			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.14061		100.02852			0.00	1,000,000	1,000,000.00
NILB10	On 08/12/2016	Spot Bond	1.41000	160.18141	1.34000	160.34708			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.88000	111.41814	7.65500	112.62621			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.95434		99.90867			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	99.96994		99.92477			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.95684		99.91367			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.51000	110.55405	8.28500	111.73145			0.00	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	100.33411		100.28181			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.78927		100.74307			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.31673		100.26720			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.31358		100.26454			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.32646		100.27538			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.71000	112.42299	8.48500	113.85207			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.33935		100.28624			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.32650		100.27542			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.33416		100.28186			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.91000	110.44744	8.68500	111.60506			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.35989		100.30352			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.34449		100.29056			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.33929		100.28618			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.43646		100.36790			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.40530		100.34169			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.34956		100.29482			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.30500	133.94469	3.30500	133.75072			360,245,000.00	109,000	30,109,000.00

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	6.35500	105.40332	6.06000	105.61236			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.70000	120.34047	7.42500	121.63567			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.98500	129.14768	7.76500	130.77371			0.00	0	16,287,000.00
NRA023	On 31/05/2023	Spot Bond	1.30500	173.56422	1.23500	174.34405		522,000,000.00		400,000	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.68000	130.41167	8.50000	132.18693			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.97097		100.91668			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.94505		100.89224			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.09113		101.03939			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.73206		100.67913			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.70917		100.66262			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.23496		101.18402			0.00	300,000	150,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.48189		101.42740			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.27406		100.21068			0.00	300,000	150,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.35289		100.27123			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.82130	100.00000	15.70659			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.18045	100.00000	21.02521			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.22975	100.00000	21.07415			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.25933	100.00000	21.10351			0.00	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	21.96920	100.00000	21.80819				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.75796	100.00000	22.59116				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.68765	100.00000	27.48473				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.56000	106.18188	6.26500	106.79207			15,698,080,000.00	2,393,000	7,801,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.07237	100.00000	6.02834				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.85000		97.29000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.54755	100.00000	32.30899				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.75824	100.00000	8.69474				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	99.94730		99.89466				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.80829		100.75631				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.57548		101.52959				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	88.37678	100.00000	87.77420				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.45141		100.40773				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.26186		100.21822				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.30035		101.24844				0.00	340,000	170,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.48606		102.09254				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.86812		101.38407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	0.00000	99.88305		101.30065			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	99.87657		101.36957			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.06392		101.66117			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.86368		101.50743			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.86266		101.44138			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	99.86579		101.48441			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	99.86606		101.48218			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.85552		101.59472			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	99.85610		101.51016			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	99.84641		101.69109			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	99.84650		101.69118			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	99.84845		101.59038			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	99.82923		101.87476			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.26949		101.21877			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.31007		101.25770			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.32833		101.27521			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.36889		101.31411			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.54314		101.48121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.58362		101.52003			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.46439		100.41135			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.81558		100.75650			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.90500	112.28573	5.61000	112.61412			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.99500	92.80786	5.72500	93.07315			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.42000	40.13543	7.24000	40.99419			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	5.90500	119.04162	5.61000	119.66980		216,909,274,370,000.00	733,154,000	0,455,404,000.00	
R158	On 15/09/2015	Spot Bond	5.90500	112.28573	5.61000	112.61412			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.80500	87.85079	5.51000	88.38397			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.90500	125.41557	5.61000	126.34572			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.73500	83.14921	5.44000	83.89493			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.32500	104.20944	5.05500	104.20624			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.60000	129.17661	7.42000	130.86870		204,844,286,560,000.00	953,195,600	5,003,702,778.00	
R187P	On 21/12/2026	Spot Bond	7.34000	37.70685	7.16000	38.58117			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.26000	35.48008	7.08000	36.36647			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.90000	289.08810	0.83000	290.45920		55,536,300,000.00	61,707,000	192,104,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.62500	108.62843	5.35500	108.98476		5,308,486,875,000.00	943,731,000	694,861,000.00	
R202	On 07/12/2033	Spot Bond	1.80000	214.94448	1.75000	216.32808		96,609,600,000.00	53,672,000	1,541,796,509.00	
R2023	On 28/02/2023	Spot Bond	7.20000	105.92988	6.97500	107.47774		22,424,580,000,000.00	114,525,000	3,564,725,000.00	
R203	On 15/09/2017	Spot Bond	6.41500	108.68551	6.14500	109.67199		45,754,609,015,000.00	132,441,000	6,065,127,000.00	
R204	On 21/12/2018	Spot Bond	6.61000	110.10669	6.33500	111.36438		15,888,107,621,840.00	403,647,144	4,856,616,657.00	
R2048	On 28/02/2048	Spot Bond	8.66500	103.33172	8.52500	104.82523		14,551,273,140,000.00	679,316,000	3,246,483,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	64.16047	100.00000	63.69021		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.55500	104.14304	5.30500	104.24462		443,677,850,000.00	79,870,000	2,361,170,000.00	
R207	On 15/01/2020	Spot Bond	6.83000	105.11544	6.60500	106.26202		55,395,309,210,000.00	110,587,000	5,878,917,105.00	
R208	On 31/03/2021	Spot Bond	6.90500	100.37248	6.68500	101.63184		52,442,575,969,000.00	594,869,800	9,558,070,118.00	
R209	On 31/03/2036	Spot Bond	8.50000	78.69174	8.36000	79.80292		45,000,783,300,000.00	294,209,800	8,623,208,000.00	
R210	On 31/03/2028	Spot Bond	1.55000	164.97621	1.48000	166.20080		513,505,700,000.00	331,294,000	690,479,564.00	
R211	On 31/01/2017	Spot Bond	0.62000	131.09491	-0.62000	130.94690		(18,409,660,000.00)	29,693,000	102,464,189.00	
R212	On 31/01/2022	Spot Bond	0.70000	137.49255	0.70000	137.32230		382,181,100,000.00	545,973,000	1,774,837,000.00	
R213	On 28/02/2031	Spot Bond	8.21500	90.68342	8.03000	92.21501		39,825,613,510,000.00	847,914,000	5,796,429,000.00	
R214	On 28/02/2041	Spot Bond	8.57500	79.94637	8.43000	81.15644		30,609,320,000,000.00	569,600,000	7,007,505,000.00	
R224C	On 15/09/2013	Spot Bond	5.38500	98.58911	5.11500	98.61800		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.48500	95.95233	5.21500	96.10485		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	5.59500	93.26485	5.32500	93.53502			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.96500	90.15320	5.67000	90.56884			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.80500	87.85079	5.51000	88.38397			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.72500	85.55650	5.43000	86.20012			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.73500	83.14921	5.44000	83.89493			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.57000	99.83242	5.30000	99.79712			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.66000	97.08400	5.39000	97.17673			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.68000	94.39322	5.41000	94.60741			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.63000	91.85480	5.36000	92.18471			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.87500	88.90897	5.58000	89.38759			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.74500	86.64832	5.45000	87.24109			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.72500	84.27849	5.43000	84.97709			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.78500	81.76463	5.49000	82.56015			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.39000	77.60778	6.12000	78.39204			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.44000	75.04010	6.17000	75.89719			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.61500	72.08209	6.34000	73.01686			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.59500	69.84905	6.32000	70.84937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	6.57500	67.69830	6.30000	68.75956			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.56500	65.58501	6.29000	66.70205			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.79000	62.53600	6.56500	63.46681			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.77000	60.57079	6.54500	61.53949			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.82500	58.33788	6.60500	59.31182			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.79500	56.55257	6.57500	57.55822			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.76500	54.83783	6.54500	55.87272			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.73500	53.19054	6.51500	54.25235			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.69500	51.65784	6.47500	52.74557			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.65500	50.18876	6.43500	51.30055			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.54000	44.20269	7.36000	45.03010			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.50000	42.78655	7.32000	43.62560			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.46000	41.43179	7.28000	42.28126			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.42000	40.13543	7.24000	40.99419			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.38000	38.89467	7.20000	39.76169			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.34000	37.70685	7.16000	38.58117			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.30000	36.56945	7.12000	37.45021			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.26000	35.48008	7.08000	36.36647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	0.00000	102.27602		102.19583			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.10205		101.04365			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.35616		101.28398			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.30135		100.23725			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.41256		101.34121			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.45274	100.00000	11.36971			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.52687	100.00000	2.50835			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.06707		100.01676			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00019		99.95033			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	100.00000	75.82418	100.00000	75.20436		2,500,000,000,000.00	25,000,000	25,000,000.00	
RCSC14	On 06/06/2014	Spot Bond	100.00000	49.32707	100.00000	48.86649		19,500,000,000,000.00	195,000,000	195,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.32864		101.27557			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.98249		99.93013			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.42502		101.37269			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.93074	100.00000	82.38515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	101.26295		101.21502			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.97393		100.91947			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.38082		100.32691			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.07252		101.02481			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.19855		101.14781			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.65852		100.60270			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.90792		100.86399			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.38074		100.33681			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.12588		100.07187			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	101.40585		101.32752			0.00	1,000,000	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.99636		101.90790			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.25775		101.16465			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.12146		101.03855			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.12146		101.03855			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.11539		101.05518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	0.00000	100.36514		100.30471			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	99.96153		99.90383			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.23631		101.17613			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.08300		102.00007			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.33849		102.24513			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94558			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.99989		99.92425			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.99419		100.93394			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.85201	12.35000	106.74594			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00015		99.93818			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.25314		101.16038			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.43381	100.00000	12.34366			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.43381	100.00000	12.34366			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	100.00000	48.71393	100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.21482		100.15072			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.22601	100.00000	52.84012			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.31248		100.24597			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.00981	5.25000	101.96600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94700	100.00000	0.94021			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.43171	100.00000	6.38457			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.48807	100.00000	9.41928			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.27952	100.00000	11.97881			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.93152		100.81563			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.68856		101.56478			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.26500	111.05916	8.04500	112.32874		5,025,120,000.00		608,000	5,363,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.12855		99.05437			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.20500	111.37347	6.91000	112.26379			0.00	0	33,986,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.34158		100.28151			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.46500	104.60896	8.19500	105.56115			0.00	0	21,336,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.94111		100.88292			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.84881		99.79181			0.00	1,000,000	6,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.81447		100.75442			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.96618		100.90510			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.94728		100.88743			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20500	104.78486	6.91000	105.27244		4,726,480,000.00		656,000	13,944,000.00
SBK9	On 10/04/2018	Spot Bond	8.21000	102.12690	7.93500	103.15306		3,587,770,000.00		437,000	23,343,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	0.98000	131.91913	0.98000	131.75285			113,680,000.00	116,000	116,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	164.50546	-0.90120	164.32346			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.36500	115.74085	7.07000	116.33191			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.22500	116.05201	6.93000	116.64655			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.15500	116.20801	6.86000	116.80430			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.81500	103.48263	7.54500	104.39840			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.30000	115.88518	7.00500	116.47785			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.26500	115.96299	6.97000	116.55654			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.86478		99.81383			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.08758		100.05003			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.76104		101.69336			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.29461		101.23780			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.42457		101.36196			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	88.06721	100.00000	87.44847			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.46500	107.09324	7.19500	108.04272			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.57969		100.52916			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.37535		101.32697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	101.45756		101.40399			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.68465	100.00000	1.67343			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.45592		101.40030			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.55500	114.02494	8.33500	115.29305			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.25000	106.65841	9.07000	107.99143			0.00	0	1,723,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.52410		100.46412			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.84652		100.79914			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.30502		100.25145			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.31417		100.25898			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.10000	103.98351	7.82500	105.23555		60,547,500,000.00	7,475,000	2,843,000.00	
SBS3	On 25/05/2026	Spot Bond	8.30000	99.56518	8.12000	100.91851			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.60500	100.54411	8.38500	101.78711		14,662,920,000.00	1,704,000	4,491,000.00	
SBS9	On 07/07/2016	Spot Bond	7.08500	116.63627	6.79000	117.43661		12,186,200,000.00	1,720,000	92,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.20179	0.70000	124.04804		163,800,000.00	234,000	250,082,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.43000	276.34962	1.36000	277.63419		715,000,000.00	500,000	500,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.07999	127.93334	0.07999	127.78148		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	111.25000		111.09000		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.34503	100.00000	100.00000	4.31353			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	0.64999	125.42489	0.64999	125.27009				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.19553	6.50000	101.14248				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.81413			99.75531			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	101.28829			101.23688			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.38926			101.33370			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.71322			102.66145			0.00	40,000,000	20,250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.51500	104.70103	8.24500	105.54977			13,990,145,000.00	1,643,000	95,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.71083		100.65927			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.12821		101.07340			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.41500	103.56863	6.14500	103.56690			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.20500	109.85880	6.91000	110.66201			0.00	0	12,230,000.00
SMF1	On 27/06/2013	Spot Bond	6.62500	104.34802	6.35500	104.30678			702,250,000.00	106,000	106,000.00
SNT01	On 15/09/2017	Spot Bond	7.86500	103.30263	7.59500	104.21597			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.52078		100.47016			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.35981		100.30630			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.55455		100.50346			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.36257		100.30865			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.71500	109.44724	7.44500	110.12872			0.00	0	6,015,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.30315		101.25206			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.96256		100.91075			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.00308		100.94905			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.58500	98.51657	8.36500	99.56081			21,059,005,000.00	2,453,000	43,289,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.13686		100.07841			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.52008		101.46095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000	100.88976		100.83238			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.51300	91.38621	8.29300	92.49249			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.57500	91.06044	8.35500	92.16123			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.87000	106.79360	6.60000	107.13042			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.09000	98.68313	7.86500	99.73063			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.85270		101.56443			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.59500	104.27932	7.32500	105.20584			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.80500	116.99225	6.51000	117.59732			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.75000	108.52584	1.70000	108.94230			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.56000	105.71305	7.28500	106.89853			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.97700		98.93378			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.87168		99.82890			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	98.97848		98.93532			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	98.87503		98.83176			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	98.84548		98.80218			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.87046		99.82727			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.26961		99.22579			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.48154		99.43834			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.87026		98.85943			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.33770		99.29450			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.29350		99.25025			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.19032		99.14695			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.07818		99.03497			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.06427		99.02109			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.03491		98.99170			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.04779		99.00451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN999	On 19/08/2013	Spot Bond	0.00000	98.98841		98.94506			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.46500	115.14045	6.17000	115.75925			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.16000	108.17148	7.98000	109.55691			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.58442	100.00000	51.23891			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.02694	100.00000	40.72624			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.67419	100.00000	14.56781			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.76500	102.73441	6.51500	102.86922			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.94359		99.90128			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.87310		100.82440			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.30889		99.26658			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.64351		100.59467			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.19463		99.15224			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.69305		100.64425			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.15500	107.44957	6.86000	108.23019			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.52495		101.47730			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.38592		100.33812			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.43270		100.38521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.93391		100.88059			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.96256		100.90758			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.08055	7.83000	103.01496			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.91815		100.86573			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.95396		100.89948			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.75707		102.69721			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.91815		100.86573			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.95396		100.89948			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.77353	7.16000	102.71013			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.02410		100.96558			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.01839		100.96019			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.15562		101.08950			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.13705		101.07200			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.69617		101.59863			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.63238		101.53856			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.96684		100.91279			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.57863	101.06155	6.52996			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.91241		100.86033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.16967		105.11580			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.04128		100.98176			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.09847		101.03565			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.70184		101.60396			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.92503		100.87337			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.94521		100.89240			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.95963		100.90599			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.94521		100.89240			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.95963		100.90599			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.96684		100.91279			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.93656		100.88424			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.95963		100.90599			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.03890		100.98073			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.03890		100.98073			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.03890		100.98073			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.15411		101.08934			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.18289		101.11648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.14691		101.08256			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.72147		101.62413			0.00	1,000,000	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.75730		101.65789			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.74297		101.64438			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.32765		101.27892			0.00	3,000,000	3,000,000.00
TL15	On 29/04/2015	Spot Bond	7.85500	108.30740	7.56000	108.77460		8,027,810,000.00	1,022,000	978,000.00	
TL20	On 22/02/2020	Spot Bond	7.00500	96.47511	6.78000	97.56514		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	7.35500	107.71901	7.08500	108.71172		19,564,300,000.00	2,660,000	997,402,000.00	
TN20	On 17/09/2020	Spot Bond	7.88500	116.66131	7.66500	117.90621		15,344,210,000.00	1,946,000	340,405,000.00	
TN23	On 06/11/2023	Spot Bond	8.21500	118.86113	7.99000	120.53844		0.00	0	117,615,000.00	
TN25	On 19/08/2025	Spot Bond	8.59000	109.68404	8.41000	111.02804		0.00	0	247,355,000.00	
TN27	On 14/11/2027	Spot Bond	8.65500	102.63824	8.47500	104.07154		245,931,825,000.00	28,415,000	70,364,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.45753		100.40530		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.46797		100.41450		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.48138		100.42637		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.48272		100.42754		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.54867		100.48583		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.68531		100.60659		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.10299		101.05359			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.14803		101.09657			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.17503		101.12233			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701	10.00000	100.19383			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010	9.75000	100.18900			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040	100.00000	10.18852			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.98425		99.98147			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.15578		99.11285			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.44242		96.39813			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.13217		98.08873			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.42969		95.38561			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.95517		97.91227			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.34027		95.29645			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.77571		97.73320			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.13653		95.09349			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	94.83364		94.78973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC005	On 05/07/2013	Spot Bond	0.00000	100.96288		100.91911			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.90452		100.86075			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.87534		100.83158			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.81699		100.77322			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.80240		100.75863			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.77322		100.72945			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.71755		100.67362			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.76148		100.71755			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.48144		100.43767			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.39390		100.35014			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.36473		100.32096			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.29178		100.24801			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.27209		100.22913			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	96.10123	100.00000	95.36763			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.88938		100.83904			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.45678		100.40603			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.77612		100.73219			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.39538		100.35145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.30500	116.34227	8.08500	117.61948			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.65373		101.60406			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.05472		100.99448			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.40546		101.33908			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.75500	107.41111	8.48500	108.31395			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	87.90211	100.00000	87.28741			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	87.70762	100.00000	87.12160			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	88.03169	100.00000	87.41608			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	101.11306		101.06746			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.16500		101.11865			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.58513		100.53254			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.60646		100.55191			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.60742		100.55278			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.30843		101.25619			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.34890		101.29500			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.19044		100.14649			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	137.47000		134.83000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.26500	117.02978	5.97000	117.84653			3,677,555,000.00	587,000	96,665,000.00
WS05	On 01/08/2018	Spot Bond	0.31000	251.51704	-0.31000	251.22662			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.30500	105.22107	6.01000	105.72639			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.92000	107.41871	6.65000	108.32862			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.16500	109.09418	6.89000	110.43099			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.45500	108.58921	7.23000	109.80224			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.44500	109.53045	7.22500	110.85702			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.60000	98.75755	5.33000	98.77398			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.66000	97.38740	5.39000	97.46682			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.85500	88.81567	5.56000	89.30017			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.65000	95.60852	5.38000	95.76953			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.66000	94.28034	5.39000	94.50044			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.78500	87.41788	5.49000	87.97222			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.64000	92.14870	5.37000	92.46541			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.85500	88.80152	5.56000	89.28664			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.55500	66.58957	6.28000	67.68346			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.67718	100.00000	10.61653			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04299	100.00000	0.04275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000		10.67718	100.00000	10.61653			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		28.60859	100.00000	28.44607			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		29.26802	100.00000	29.10176			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		27.43799	100.00000	27.28212			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		27.43799	100.00000	27.28212			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		26.01714	100.00000	25.86934			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		26.01714	100.00000	25.86934			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		24.62306	100.00000	24.48318			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		24.62306	100.00000	24.48318			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		23.17130	100.00000	23.03967			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		23.17130	100.00000	23.03967			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		21.84658	100.00000	21.72247			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		21.84658	100.00000	21.72247			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		20.55852	100.00000	20.44173			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		20.55852	100.00000	20.44173			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		19.45693	100.00000	19.34640			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		18.41437	100.00000	18.30976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	13.77120	100.00000	13.69297			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.00857	100.00000	12.93467			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.24159	100.00000	12.17205			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.24159	100.00000	12.17205			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.58565	100.00000	11.51983			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.94405	100.00000	10.88188			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.29880	100.00000	10.24029			0.00	0	0.00
Total for j-Bonds :								821,048,091,131,440.00	,645,405,088	105 828 873 969.00	
Grand Total:								1,048,985,159,016.00	145,504,999	05 831 684 259.00	