



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/05/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future			8.97360	8.97360	9.01290	9.01290		12.07	294,630,208.80	32,833	491,473.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.78240	0.00078	1.09490	0.00109	0.782	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,877.18240	1.87718	1,838.19490	1.83819	1,877.182	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.44950	0.00045	0.61780	0.00062	0.450	21.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,026.84950	2.02685	1,987.71780	1.98772	2,026.850	21.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	9.12640	0.00913	11.07370	0.01107	9.126	16.62	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	925.52640	0.92553	888.17370	0.88817	925.526	16.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	6.71310	0.00671	8.22270	0.00822	6.713	17.14	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,033.11310	1.03311	995.32270	0.99532	1,033.113	17.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	3.48380	0.00348	4.34320	0.00434	3.484	18.35	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,279.88380	1.27988	1,241.44320	1.24144	1,279.884	18.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	27.54350	0.02754	33.02280	0.03302	27.543	14.48	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	553.94350	0.55394	520.12280	0.52012	553.943	14.48	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	15.40250	0.01540	18.53050	0.01853	15.403	15.59	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	741.80250	0.74180	705.63050	0.70563	741.803	15.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	10.23070	0.01023	12.30380	0.01230	10.231	16.42	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	886.63070	0.88663	849.40380	0.84940	886.631	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	52.14460		0.05214	62.43790	0.06244	52.145	13.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	378.54460		0.37854	349.53790	0.34954	378.545	13.51	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	44.12490		0.04412	53.12120	0.05312	44.125	13.71	44,124.90	1,000	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	420.52490		0.42052	390.22120	0.39022	420.525	13.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	37.30580		0.03731	45.14270	0.04514	37.306	13.92	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	463.70580		0.46371	432.24270	0.43224	463.706	13.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	72.52370		0.07252	85.83940	0.08584	72.524	13.10	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	298.92370		0.29892	272.93940	0.27294	298.924	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	61.54560		0.06155	73.27790	0.07328	61.546	13.30	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	337.94560		0.33795	310.37790	0.31038	337.946	13.30	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	55.72880		0.05573	66.58090	0.06658	55.729	13.43	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	362.12880		0.36213	333.68090	0.33368	362.129	13.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	100.05020		0.10005	116.93960	0.11694	100.050	12.69	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	226.45020		0.22645	204.03960	0.20404	226.450	12.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	85.28680		0.08529	100.32430	0.10032	85.287	12.89	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	261.68680		0.26169	237.42430	0.23742	261.687	12.89	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	77.40300		0.07740	91.39040	0.09139	77.403	13.02	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	283.80300		0.28380	258.49040	0.25849	283.803	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	136.43650		0.13644	157.34750	0.15735	136.436	12.27	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	162.83650		0.16284	144.44750	0.14445	162.836	12.27	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	124.49080		0.12449	144.15880	0.14416	124.491	12.40	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	180.89080		0.18089	161.25880	0.16126	180.891	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	120.71070		0.12071	139.97130	0.13997	120.711	12.44	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	187.11070		0.18711	167.07130	0.16707	187.111	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	276.25020		0.27625	308.22020	0.30822	276.250	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	62.65020		0.06265	55.32020	0.05532	62.650	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	248.37790		0.24838	279.15460	0.27915	248.378	12.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	74.77790		0.07478	66.25460	0.06625	74.778	12.09	0.00	0	1,000.00

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	8.85	Call	215.77520		0.21578	244.92080	0.24492	215.775	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	92.17520		0.09218	82.02080	0.08202	92.175	12.08	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	320.84880		0.32085	354.40660	0.35441	320.849	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	47.24880		0.04725	41.50660	0.04151	47.249	12.10	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	290.75680		0.29076	323.28240	0.32328	290.757	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	57.15680		0.05716	50.38240	0.05038	57.157	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	283.45720		0.28346	315.70840	0.31571	283.457	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	59.85720		0.05986	52.80840	0.05281	59.857	12.10	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	489.37140		0.48937	527.30820	0.52731	489.371	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	15.77140		0.01577	14.40820	0.01441	15.771	12.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	401.76660		0.40177	437.43330	0.43743	401.767	12.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	28.16660		0.02817	24.53330	0.02453	28.167	12.12	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	336.40990		0.33641	370.44370	0.37044	336.410	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	42.80990		0.04281	37.54370	0.03754	42.810	12.11	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,773.62390		1.77362	1,812.92950	1.81293	1,773.624	18.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.02390		0.00002	0.02950	0.00003	0.024	18.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.08540		9.08540	9.12460	9.12460		13.40	20,169,588.00	2,220	60,436.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	32.28740		0.03229	34.40280	0.03440	32.287	20.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,946.88740		1.94689	1,909.80280	1.90980	1,946.887	20.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	96.43740		0.09644	103.48680	0.10349	96.437	15.99	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	911.03740		0.91104	878.88680	0.87889	911.037	15.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	67.17320		0.06717	71.99800	0.07200	67.173	17.06	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,181.77320		1.18177	1,147.39800	1.14740	1,181.773	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	58.69750		0.05870	62.86860	0.06287	58.698	17.49	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,293.29750		1.29330	1,258.26860	1.25827	1,293.298	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	133.62460		0.13362	143.40770	0.14341	133.625	15.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	698.22460		0.69822	668.80770	0.66881	698.225	15.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	131.85040		0.13185	141.50790	0.14151	131.850	15.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	706.45040		0.70645	676.90790	0.67691	706.450	15.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	102.79630		0.10280	110.32300	0.11032	102.796	15.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	867.39630		0.86740	835.72300	0.83572	867.396	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	202.92590		0.20293	217.63010	0.21763	202.926	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	467.52590		0.46753	443.03010	0.44303	467.526	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	189.01920		0.18902	202.76470	0.20276	189.019	14.32	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	503.61920		0.50362	478.16470	0.47816	503.619	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	135.42390		0.13542	145.33610	0.14534	135.424	15.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	690.02390		0.69002	660.73610	0.66074	690.024	15.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	335.92070		0.33592	358.67760	0.35868	335.921	13.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	250.52070		0.25052	234.07760	0.23408	250.521	13.23	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	251.12000		0.25112	268.94530	0.26895	251.120	13.70	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	365.72000		0.36572	344.34530	0.34435	365.720	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	217.87140		0.21787	233.57320	0.23357	217.871	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	432.47140		0.43247	408.97320	0.40897	432.471	14.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	660.79910		0.66080	694.85860	0.69486	660.799	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	75.39910		0.07540	70.25860	0.07026	75.399	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	510.09470		0.51009	540.46460	0.54046	510.095	12.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	124.69470		0.12469	115.86460	0.11586	124.695	12.73	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	477.44450		0.47744	506.64170	0.50664	477.444	12.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	142.04450		0.14204	132.04170	0.13204	142.045	12.81	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,788.72690		1.78873	1,827.95420	1.82795	1,788.727	15.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.32690		0.00333	3.35420	0.00335	3.327	15.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.18900		9.18900	9.22800	9.22800		14.18	1,644,831.00	179	22,797.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	144.91180		0.14491	152.05620	0.15206	144.912	17.21	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,255.91180		1.25591	1,224.05620	1.22406	1,255.912	17.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	84.96530		0.08497	89.28890	0.08929	84.965	19.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,895.96530		1.89597	1,861.28890	1.86129	1,895.965	19.17	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	246.60930		0.24661	258.33440	0.25833	246.609	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	757.60930		0.75761	730.33440	0.73033	757.609	15.51	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	224.76880		0.22477	235.53510	0.23554	224.769	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	835.76880		0.83577	807.53510	0.80754	835.769	15.79	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	148.59850		0.14860	155.91050	0.15591	148.599	17.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,229.59850		1.22960	1,197.91050	1.19791	1,229.599	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	478.88360		0.47888	501.31790	0.50132	478.884	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	317.78360		0.31778	301.21790	0.30122	317.784	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	401.66730		0.40167	420.47550	0.42048	401.667	14.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	412.66730		0.41267	392.47550	0.39248	412.667	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	248.92820		0.24893	260.75380	0.26075	248.928	15.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	749.92820		0.74993	722.75380	0.72275	749.928	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	529.56190		0.52956	554.12240	0.55412	529.562	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	268.46190		0.26846	254.02240	0.25402	268.462	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	503.67010		0.50367	527.17050	0.52717	503.670	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	292.57010		0.29257	277.07050	0.27707	292.570	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	492.58160		0.49258	515.60900	0.51561	492.582	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	303.58160		0.30358	287.60900	0.28761	303.582	13.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,235.47650		1.23548	1,273.58330	1.27358	1,235.476	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	46.47650		0.04648	45.58330	0.04558	46.476	14.02	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	630.88190		0.63088	659.12060	0.65912	630.882	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	191.88190		0.19188	181.12060	0.18112	191.882	13.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	544.49360		0.54449	569.64220	0.56964	544.494	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	255.49360		0.25549	241.64220	0.24164	255.494	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,803.74780		1.80375	1,843.29230	1.84329	1,803.748	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.74780		0.01475	15.29230	0.01529	14.748	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.29900		9.29900	9.33780	9.33780		14.81	3,682,404.00	396	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	161.76560		0.16177	167.39130	0.16739	161.766	18.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,862.76560		1.86277	1,829.59130	1.82959	1,862.766	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	145.92260		0.14592	151.12150	0.15112	145.923	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,096.92260		2.09692	2,063.32150	2.06332	2,096.923	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	407.70690		0.40771	421.16970	0.42117	407.707	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	708.70690		0.70871	683.36970	0.68337	708.707	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	404.66490		0.40466	418.01810	0.41802	404.665	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	715.66490		0.71566	690.21810	0.69022	715.665	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	218.63400		0.21863	225.97560	0.22598	218.634	17.68	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,419.63400		1.41963	1,388.17560	1.38818	1,419.634	17.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	819.94740		0.81995	847.56910	0.84757	819.947	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	220.94740		0.22095	209.76910	0.20977	220.947	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	532.05280		0.53205	549.87840	0.54988	532.053	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	483.05280		0.48305	462.07840	0.46208	483.053	14.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	410.77480		0.41077	424.34450	0.42434	410.775	15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	701.77480		0.70177	676.54450	0.67654	701.775	15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,642.81270		1.64281	1,681.35560	1.68136	1,642.813	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	43.81270		0.04381	43.55560	0.04356	43.813	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,196.77410		1.19677	1,232.10120	1.23210	1,196.774	13.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	97.77410		0.09777	94.30120	0.09430	97.774	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.37710		9.37710	9.41500	9.41500		15.26	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	523.72570		0.52373	537.43460	0.53743	523.726	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	746.62570		0.74663	722.43460	0.72243	746.626	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	520.42480		0.52042	534.04150	0.53404	520.425	15.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	753.32480		0.75332	729.04150	0.72904	753.325	15.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	527.05030		0.52705	540.85200	0.54085	527.050	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	739.95030		0.73995	715.85200	0.71585	739.950	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.46620		9.46620	9.50440	9.50440		15.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,216.00010		1.21600	1,244.42460	1.24442	1,216.000	14.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	299.80010		0.29980	290.02460	0.29002	299.800	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	706.61680		0.70662	724.51730	0.72452	706.617	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	840.41680		0.84042	820.11730	0.82012	840.417	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,630.62570		1.63063	1,664.67140	1.66467	1,630.626	14.78	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	164.42570		0.16443	160.27140	0.16027	164.426	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,284.59820		1.28460	1,316.56610	1.31657	1,284.598	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	268.39820		0.26840	262.16610	0.26217	268.398	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,248.54310		1.24854	1,280.24560	1.28025	1,248.543	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	282.34310		0.28234	275.84560	0.27585	282.343	14.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.31350		10.31350	10.35430	10.35430		17.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,676.33210		1.67633	1,705.31540	1.70532	1,676.332	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	512.83210		0.51283	501.01540	0.50102	512.832	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,646.70930		1.64671	1,675.36700	1.67537	1,646.709	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	533.20930		0.53321	521.06700	0.52107	533.209	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,617.52930		1.61753	1,645.86600	1.64587	1,617.529	15.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	554.02930		0.55403	541.56600	0.54157	554.029	15.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.97360		8.97360	9.01290	9.01290		12.07	215,366.40	24	861.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	29,075.67740		0.29076	32,328.24250	0.32328	29,075.677	12.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	5,715.67740		0.05716	5,038.24250	0.05038	5,715.677	12.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	28,345.71950		0.28346	31,570.83880	0.31571	28,345.720	12.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,985.71950		0.05986	5,280.83880	0.05281	5,985.719	12.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	27,625.01960		0.27625	30,822.02480	0.30822	27,625.020	12.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	6,265.01960		0.06265	5,532.02480	0.05532	6,265.020	12.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.08540		9.08540	9.12460	9.12460		13.40	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	39,373.48520		0.39373	41,940.83180	0.41941	39,373.485	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	19,833.48520		0.19833	18,480.83180	0.18481	19,833.485	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	38,819.15410		0.38819	41,360.27620	0.41360	38,819.154	13.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	20,279.15410		0.20279	18,900.27620	0.18900	20,279.154	13.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	38,270.61010		0.38271	40,785.62560	0.40786	38,270.610	13.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	20,730.61010		0.20731	19,325.62560	0.19326	20,730.610	13.08	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future				9.18900	9.18900	9.22800	9.22800		14.18	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	30,184.98600		0.30185	31,619.60290	0.31620	30,184.986	14.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	60,284.98600		0.60285	57,819.60290	0.57820	60,284.986	14.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	29,891.35410		0.29891	31,312.20770	0.31312	29,891.354	14.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	60,991.35410		0.60991	58,512.20770	0.58512	60,991.354	14.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	29,601.08960		0.29601	31,008.28330	0.31008	29,601.090	15.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	61,701.08960		0.61701	59,208.28330	0.59208	61,701.090	15.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future				13.97400	13.97400	13.97680	13.97680		11.71	0.00	0	18,091.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,975.25950		1.97526	1,978.32580	1.97833	1,975.260	17.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.25950		0.00126	1.52580	0.00153	1.260	17.51	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	990.44780		0.99045	994.45440	0.99445	990.448	13.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	16.44780		0.01645	17.65440	0.01765	16.448	13.75	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	326.73780		0.32674	331.65820	0.33166	326.738	11.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	142.73780		0.14274	144.85820	0.14486	142.738	11.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	15.92210		0.01592	14.81150	0.01481	15.922	16.07	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,341.92210		1.34192	1,338.01150	1.33801	1,341.922	16.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	85.14610		0.08515	82.67350	0.08267	85.146	12.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	511.14610		0.51115	505.87350	0.50587	511.146	12.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	45.62500		0.04563	41.44900	0.04145	45.625	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	721.62500		0.72162	714.64900	0.71465	721.625	12.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	34.77010		0.03477	31.62630	0.03163	34.770	13.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	860.77010		0.86077	854.82630	0.85483	860.770	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	320.38530		0.32039	325.30770	0.32531	320.385	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	146.38530		0.14639	148.50770	0.14851	146.385	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	314.10150		0.31410	319.02120	0.31902	314.102	11.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	150.10150		0.15010	152.22120	0.15222	150.101	11.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	98.32880		0.09833	96.56220	0.09656	98.329	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	464.32880		0.46433	459.76220	0.45976	464.329	12.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.14110		14.14110	14.14320		14.14320	12.57	0.00	0	2,745.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	228.00770		0.22801	231.18950	0.23119	228.008	13.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	846.90770		0.84691	847.98950	0.84799	846.908	13.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	232.87000		0.23287	236.09020	0.23609	232.870	13.46	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	831.77000		0.83177	832.89020	0.83289	831.770	13.46	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	230.42650		0.23043	233.62750	0.23363	230.427	13.48	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	839.32650		0.83933	840.42750	0.84043	839.326	13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.29760		14.29760	14.29900		14.29900	13.08	285,952.00	20	982.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	374.68990		0.37469	376.15260	0.37615	374.690	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	987.08990		0.98709	987.15260	0.98715	987.090	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	380.19160		0.38019	381.67830	0.38168	380.192	13.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	972.59160		0.97259	972.67830	0.97268	972.592	13.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	377.43070		0.37743	378.90540	0.37891	377.431	13.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	979.83070		0.97983	979.90540	0.97991	979.831	13.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.46530		14.46530	14.46650		14.46650	13.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	801.71970		0.80172	804.05740	0.80406	801.720	13.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	646.41970		0.64642	647.55740	0.64756	646.420	13.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	811.04260		0.81104	813.38130	0.81338	811.043	13.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	635.74260		0.63574	636.88130	0.63688	635.743	13.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	806.36970		0.80637	808.70790	0.80871	806.370	13.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	641.06970		0.64107	642.20790	0.64221	641.070	13.47	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09070		0.09070	0.09200		0.09200	20.16	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	283.06770		0.00283	356.18480	0.00356	283.068	20.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	213.06770		0.00213	156.18480	0.00156	213.068	20.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	31.77960		0.00032	43.87430	0.00044	31.780	22.00	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	961.77960		0.00962	843.87430	0.00844	961.780	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	2.25460		0.00002	3.51830	0.00004	2.255	23.79		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,932.25460		0.01932	1,803.51830	0.01804	1,932.255	23.79		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09190		0.09190	0.09320	0.09320		20.48		0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	519.19800		0.00519	597.06420	0.00597	519.198	18.85		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	329.19800		0.00329	277.06420	0.00277	329.198	18.85		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	178.18810		0.00178	210.25930	0.00210	178.188	20.48		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	988.18810		0.00988	890.25930	0.00890	988.188	20.48		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	58.97370		0.00059	71.13490	0.00071	58.974	22.25		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,868.97370		0.01869	1,751.13490	0.01751	1,868.974	22.25		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.77590		11.77590	11.78640	11.78640		11.71		37,941,949.80	3,222	72,473.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	24.59740		0.02460	27.05040	0.02705	24.597	13.42		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	748.69740		0.74870	740.65040	0.74065	748.697	13.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	16.41100		0.01641	18.32700	0.01833	16.411	13.71		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	870.51100		0.87051	861.92700	0.86193	870.511	13.71		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	11.24280		0.01124	12.74870	0.01275	11.243	13.97		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	985.34280		0.98534	976.34870	0.97635	985.343	13.97		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	176.88350		0.17688	183.25100	0.18325	176.883	11.83		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	200.98350		0.20098	196.85100	0.19685	200.983	11.83		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	80.15600		0.08016	84.67910	0.08468	80.156	12.52		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	404.25600		0.40426	398.27910	0.39828	404.256	12.52		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	60.33850		0.06034	64.28110	0.06428	60.339	12.75		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	484.43850		0.48444	477.88110	0.47788	484.438	12.75		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	545.55210		0.54555	555.47260	0.55547	545.552	11.70		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	29.65210		0.02965	29.07260	0.02907	29.652	11.70		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	429.57660		0.42958	439.26180	0.43926	429.577	11.71		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	53.67660		0.05368	52.86180	0.05286	53.677	11.71		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	226.45350		0.22645	235.17550	0.23518	226.453	11.71		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	150.55350		0.15055	148.77550	0.14878	150.554	11.71		0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	562.96730		0.56297	572.91550	0.57292	562.967	11.70		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	27.06730		0.02707	26.51550	0.02652	27.067	11.70		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	554.23610		0.55424	564.17100	0.56417	554.236	11.70		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	28.33610		0.02834	27.77100	0.02777	28.336	11.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.93070		11.93070	11.94110	11.94110		12.76		8,232,183.00	690	20,496.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	225.75130		0.22575	231.56380	0.23156	225.751	13.57		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	645.05130		0.64505	640.46380	0.64046	645.051	13.57		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	124.71480		0.12471	128.45670	0.12846	124.715	14.58		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,044.01480		1.04401	1,037.35670	1.03736	1,044.015	14.58		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	339.24020		0.33924	346.10210	0.34610	339.240	12.96		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	418.54020		0.41854	415.00210	0.41500	418.540	12.96		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	305.00630		0.30501	311.58830	0.31159	305.006	13.12		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	474.30630		0.47431	470.48830	0.47049	474.306	13.12		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	254.82840		0.25483	260.94920	0.26095	254.828	13.39		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	574.12840		0.57413	569.84920	0.56985	574.128	13.39		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	578.75800		0.57876	587.10760	0.58711	578.758	12.47		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	198.05800		0.19806	196.00760	0.19601	198.058	12.47		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	347.29710		0.34730	354.21900	0.35422	347.297	12.92		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	406.59710		0.40660	403.11900	0.40312	406.597	12.92		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	343.24790		0.34325	350.13980	0.35014	343.248	12.94		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	412.54790		0.41255	409.03980	0.40904	412.548	12.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.07610		12.07610	12.08650	12.08650		13.41		241,522.00	20	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,029.93830		1.02994	1,039.87300	1.03987	1,029.938	12.85		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	153.83830		0.15384	153.37300	0.15337	153.838	12.85		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	854.26200		0.85426	863.51040	0.86351	854.262	12.84		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	221.16200		0.22116	220.01040	0.22001	221.162	12.84		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	821.99110		0.82199	829.39590	0.82940	821.991	12.89		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	238.89110		0.23889	235.89590	0.23590	238.891	12.89		0.00	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	11.54	Call	790.58180		0.79058	797.76370	0.79776	790.582	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	257.48180		0.25748	254.26370	0.25426	257.482	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.23210		12.23210	12.24290	12.24290		14.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	538.92230		0.53892	544.21880	0.54422	538.922	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	806.82230		0.80682	801.31880	0.80132	806.822	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	535.43000		0.53543	540.69360	0.54069	535.430	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	813.33000		0.81333	807.79360	0.80779	813.330	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	542.43710		0.54244	547.76660	0.54777	542.437	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	800.33710		0.80034	794.86660	0.79487	800.337	14.42	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.66430		118.66430	118.66430	118.66430			0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.37158		119.37158	119.17065	119.17065			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,381.58000		1.38158	1,180.65000	1.18065	1,381.580		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,371.58000		1.37158	1,170.65000	1.17065	1,371.580		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,361.58000		1.36158	1,160.65000	1.16065	1,361.580		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.47814		115.47814	115.47814	115.47814			0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.16002		116.16002	115.80927	115.80927			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,170.02000		1.17002	819.27000	0.81927	1,170.020		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,160.02000		1.16002	809.27000	0.80927	1,160.020		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	1,150.02000		1.15002	799.27000	0.79927	1,150.020		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			121.00248		121.00248	121.00248	121.00248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future			121.59854		121.59854	121.27375	121.27375				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,608.54000		2.60854	2,283.75000	2.28375	2,608.540			0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	2,598.54000		2.59854	2,273.75000	2.27375	2,598.540			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,588.54000		2.58854	2,263.75000	2.26375	2,588.540			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			426.72700		426.72700	421.30000	421.30000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			432.76000		432.76000	421.30000	421.30000				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			522.06500		522.06500	521.39500	521.39500				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			529.44600		529.44600	528.83700	528.83700				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			464.39600		464.39600	465.08500	465.08500				0.00	0	725.00
ALBI	On 07/11/2013	Index Future			470.96200		470.96200	471.72300	471.72300				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22730		9.22730	9.20790	9.20790		8.22		37,056,836.80	4,016	18,475.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	483.48230		0.48348	466.26480	0.46626	483.482	11.75		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	16.18230		0.01618	18.36480	0.01836	16.182	11.75		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	502.34410		0.50234	484.96980	0.48497	502.344	11.91		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	15.04410		0.01504	17.06980	0.01707	15.044	11.91		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	492.91430		0.49291	475.61290	0.47561	492.914	11.83		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	15.61430		0.01561	17.71290	0.01771	15.614	11.83		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.28190		9.28190	9.26120	9.26120		9.52		0.00	0	7,578.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	39.63450		0.03963	37.82720	0.03783	39.634	13.50		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,057.73450		1.05773	1,076.62720	1.07663	1,057.734	13.50		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	457.00180		0.45700	446.27160	0.44627	457.002	9.67		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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	75.10180		0.07510	85.07160	0.08507	75.102	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	449.44280		0.44944	438.72550	0.43873	449.443	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	77.54280		0.07754	87.52550	0.08753	77.543	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	206.45160		0.20645	198.70290	0.19870	206.452	9.52	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	224.55160		0.22455	237.50290	0.23750	224.552	9.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	823.62310		0.82362	805.36270	0.80536	823.623	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	41.72310		0.04172	44.16270	0.04416	41.723	12.49	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	541.36490		0.54136	524.67440	0.52467	541.365	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	59.46490		0.05946	63.47440	0.06347	59.465	10.09	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	464.61930		0.46462	453.87250	0.45387	464.619	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	72.71930		0.07272	82.67250	0.08267	72.719	9.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.33310		9.33310	9.31150	9.31150		10.24	0.00	0	2,009.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	59.08440		0.05908	57.14860	0.05715	59.084	13.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,325.98440		1.32598	1,345.64860	1.34565	1,325.984	13.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	248.68870		0.24869	240.67020	0.24067	248.689	10.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	385.58870		0.38559	399.17020	0.39917	385.589	10.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	245.23680		0.24524	237.32030	0.23732	245.237	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	392.13680		0.39214	405.82030	0.40582	392.137	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	207.30560		0.20731	200.56590	0.20057	207.306	10.93	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	474.20560		0.47421	489.06590	0.48907	474.206	10.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	810.43980		0.81044	792.67000	0.79267	810.440	11.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	77.33980		0.07734	81.17000	0.08117	77.340	11.37	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	252.18770		0.25219	244.06650	0.24407	252.188	10.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	379.08770		0.37909	392.56650	0.39257	379.088	10.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.38620		9.38620	9.36450	9.36450		10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	333.07350		0.33307	324.62020	0.32462	333.073	11.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	456.87350		0.45687	470.12020	0.47012	456.873	11.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	340.32700		0.34033	331.73620	0.33174	340.327	11.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	444.12700		0.44413	457.23620	0.45724	444.127	11.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	336.68250		0.33668	328.15900	0.32816	336.683	11.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	450.48250		0.45048	463.65900	0.46366	450.483	11.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.93930		9.93930	9.91020	9.91020		13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,784.63490		2.78463	2,757.13320	2.75713	2,784.635	15.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.33490		0.09533	96.93320	0.09693	95.335	15.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,736.33850		2.73634	2,708.89590	2.70890	2,736.338	14.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	97.03850		0.09704	98.69590	0.09870	97.039	14.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,688.06990		2.68807	2,660.68590	2.66069	2,688.070	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.76990		0.09877	100.48590	0.10049	98.770	14.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.88990		8.88990	8.93090	8.93090		9.88	0.00	0	34.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	97.05910		0.09706	115.14010	0.11514	97.059	9.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	147.15910		0.14716	124.24010	0.12424	147.159	9.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	93.16640		0.09317	110.71660	0.11072	93.166	10.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	153.26640		0.15327	129.81660	0.12982	153.266	10.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	89.39810		0.08940	106.42420	0.10642	89.398	10.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	159.49810		0.15950	135.52420	0.13552	159.498	10.04	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			8.98170		8.98170	9.02210	9.02210		11.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	199.05210		0.19905	215.75260	0.21575	199.052	11.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	307.35210		0.30735	283.65260	0.28365	307.352	11.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	195.40970		0.19541	211.83110	0.21183	195.410	11.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	313.70970		0.31371	289.73110	0.28973	313.710	11.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	191.82430		0.19182	207.97100	0.20797	191.824	11.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	320.12430		0.32012	295.87100	0.29587	320.124	11.39	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.10250		0.10250	0.11480	0.11480			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			44.91340		44.91340	52.19000	52.19000			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADC	On 14/06/2013	Can-Do Future			5.34010		5.34010	6.65990	6.65990			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			8,906.40810		8,906.40810	-8,100.59200	-8,100.59200			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,574.91020		8,574.91020	-8,181.38510	-8,181.38510			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			5.34010		5.34010	6.65990	6.65990			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			350.06240		350.06240	327.79440	327.79440			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			85.00330		85.00330	97.62900	97.62900			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			70.45140		70.45140	79.78570	79.78570			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.60610		9.60610	9.65250	9.65250		11.79	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	187.84680		0.18785	221.29950	0.22130	187.847	11.77	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	121.74680		0.12175	108.79950	0.10880	121.747	11.77	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	182.31520		0.18232	215.36450	0.21536	182.315	11.78	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	126.21520		0.12622	112.86450	0.11286	126.215	11.78	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	176.88770		0.17689	209.52820	0.20953	176.888	11.78	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	130.78770		0.13079	117.02820	0.11703	130.788	11.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.73650		9.73650	9.78310	9.78310		13.21	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	270.78430		0.27078	293.94580	0.29395	270.784	13.42	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	374.28430		0.37428	350.84580	0.35085	374.284	13.42	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	267.03800		0.26704	289.99280	0.28999	267.038	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	380.53800		0.38054	356.89280	0.35689	380.538	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	263.34130		0.26334	286.08800	0.28609	263.341	13.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	386.84130		0.38684	362.98800	0.36299	386.841	13.47	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry			9.20690		9.20690	9.20000	9.20000		8.45	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Call	49.61550		0.04962	0.00000	0.00000	49.616	8.63	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Put	32.71550		0.03272	0.00000	0.00000	32.716	8.63	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Call	43.33740		0.04334	0.00000	0.00000	43.337	8.45	0.00	10,000	10,000.00
DAAD	On 09/05/2013	Any day expiry	9.20	Put	36.43740		0.03644	0.00000	0.00000	36.437	8.45	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Call	39.17010		0.03917	0.00000	0.00000	39.170	8.64	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Put	42.27010		0.04227	0.00000	0.00000	42.270	8.64	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	11.89	Call	561.98190		0.56198	563.11160	0.56311	561.982	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	376.28190		0.37628	377.41160	0.37741	376.282	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	556.93500		0.55694	558.06770	0.55807	556.935	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	381.23500		0.38123	382.36770	0.38237	381.235	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	551.92730		0.55193	553.06290	0.55306	551.927	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	386.22730		0.38623	387.36290	0.38736	386.227	13.05	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.55480		9.55480	9.59970	9.59970		11.85	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	19.50910		0.01951	38.43230	0.03843	19.509	13.55	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	114.70910		0.11471	88.73230	0.08873	114.709	13.55	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	7.53850		0.00754	17.33340	0.01733	7.539	15.26	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	202.73850		0.20274	167.63340	0.16763	202.738	15.26	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	2.56200		0.00256	6.76570	0.00677	2.562	17.30	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	317.76200		0.31776	277.06570	0.27707	317.762	17.30	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	2.35220		0.00235	6.27000	0.00627	2.352	17.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 07/05/2013	Any day expiry	9.88	Put	327.55220	0.32755	286.57000	0.28657	327.552	17.47	0.00	0	0.00	
DAFR	On 07/05/2013	Any day expiry	9.89	Call	2.16130	0.00216	5.81330	0.00581	2.161	17.64	0.00	0	0.00	
DAFR	On 07/05/2013	Any day expiry	9.89	Put	337.36130	0.33736	296.11330	0.29611	337.361	17.64	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry			7.62050	7.62050	7.60000	7.60000		11.72	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry	7.59	Call	63.11130	0.06311	0.00000	0.00000	63.111	11.89	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry	7.59	Put	32.61130	0.03261	0.00000	0.00000	32.611	11.89	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry	7.60	Call	56.61890	0.05662	0.00000	0.00000	56.619	11.72	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry	7.60	Put	36.11890	0.03612	0.00000	0.00000	36.119	11.72	0.00	0	0.00	
DANZ	On 09/05/2013	Any day expiry	7.61	Call	51.61820	0.05162	0.00000	0.00000	51.618	11.86	0.00	10,000	10,000.00	
DANZ	On 09/05/2013	Any day expiry	7.61	Put	41.11820	0.04112	0.00000	0.00000	41.118	11.86	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry			8.92310	8.92310	8.96940	8.96940		11.01	0.00	10,000	0.00	
DAUS	On 03/05/2013	Any day expiry	9.15	Call	0.00000	0.00000	0.69360	0.00069	0.000	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.15	Put	226.90000	0.22690	181.29360	0.18129	226.900	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.16	Call	0.00000	0.00000	0.55840	0.00056	0.000	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.16	Put	236.90000	0.23690	191.15840	0.19116	236.900	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.05	Call	0.00000	0.00000	5.86500	0.00587	0.000	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.05	Put	126.90000	0.12690	86.46500	0.08646	126.900	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.10	Call	0.00000	0.00000	2.04570	0.00205	0.000	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.10	Put	176.90000	0.17690	132.64570	0.13265	176.900	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.14	Call	0.00000	0.00000	0.86160	0.00086	0.000	11.01	0.00	0	0.00	
DAUS	On 03/05/2013	Any day expiry	9.14	Put	216.90000	0.21690	171.46160	0.17146	216.900	11.01	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry			8.95320	8.95320	8.99240	8.99240		11.81	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.35	Call	18.91960	0.01892	25.10240	0.02510	18.920	13.89	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.35	Put	415.71960	0.41572	382.70240	0.38270	415.720	13.89	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.51	Call	9.46850	0.00947	12.55520	0.01256	9.469	14.90	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.51	Put	566.26850	0.56627	530.15520	0.53016	566.268	14.90	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.60	Call	6.60350	0.00660	8.81610	0.00882	6.604	15.52	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.60	Put	653.40350		0.65340	616.41610	0.61642	653.403	15.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	77.10340		0.07710	95.21970	0.09522	77.103	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	163.90340		0.16390	142.81970	0.14282	163.903	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	73.87070		0.07387	91.46630	0.09147	73.871	12.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	170.67070		0.17067	149.06630	0.14907	170.671	12.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	70.75680		0.07076	87.83770	0.08784	70.757	12.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	177.55680		0.17756	155.43770	0.15544	177.557	12.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	853.72520		0.85373	892.90650	0.89291	853.725	14.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.52520		0.00053	0.50650	0.00051	0.525	14.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	754.16410		0.75416	793.33260	0.79333	754.164	14.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.96410		0.00096	0.93260	0.00093	0.964	14.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	704.50940		0.70451	743.66630	0.74367	704.509	13.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	1.30940		0.00131	1.26630	0.00127	1.309	13.87	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			8.95560		8.95560	8.99480	8.99480		11.89	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	101.24370		0.10124	122.64850	0.12265	101.244	12.08	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	135.64370		0.13564	117.84850	0.11785	135.644	12.08	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	97.31750		0.09732	117.66230	0.11766	97.318	12.13	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	141.71750		0.14172	122.86230	0.12286	141.718	12.13	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	93.51860		0.09352	113.34140	0.11334	93.519	12.18	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	147.91860		0.14792	128.54140	0.12854	147.919	12.18	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	105.30160		0.10530	127.76760	0.12777	105.302	12.03	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	129.70160		0.12970	112.96760	0.11297	129.702	12.03	0.00	0	10,000.00
DAUS	On 20/06/2013	Any day expiry			8.98080		8.98080	9.02010	9.02010		12.22	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	60.40810		0.06041	70.88640	0.07089	60.408	13.52	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	389.60810		0.38961	360.78640	0.36079	389.608	13.52	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	149.51210		0.14951	171.20130	0.17120	149.512	12.22	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	168.71210		0.16871	151.10130	0.15110	168.712	12.22	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	64.14960		0.06415	75.20220	0.07520	64.150	13.44	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 20/06/2013	Any day expiry	9.29	Put	373.34960		0.37335	345.10220	0.34510	373.350	13.44	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	62.25160		0.06225	73.01370	0.07301	62.252	13.48	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	381.45160		0.38145	352.91370	0.35291	381.452	13.48	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			8.98200		8.98200	9.02130	9.02130		12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	148.05230		0.14805	169.31980	0.16932	148.052	12.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	176.05230		0.17605	158.01980	0.15802	176.052	12.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	156.90600		0.15691	179.02080	0.17902	156.906	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	164.90600		0.16491	147.72080	0.14772	164.906	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	152.19190		0.15219	173.87330	0.17387	152.192	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	170.19190		0.17019	152.57330	0.15257	170.192	12.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			8.98800		8.98800	9.02730	9.02730		12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	63.14530		0.06315	73.11870	0.07312	63.145	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	425.14530		0.42515	395.81870	0.39582	425.145	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	40.98400		0.04098	47.61500	0.04761	40.984	14.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	562.98400		0.56298	530.31500	0.53032	562.984	14.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	32.68720		0.03269	37.99130	0.03799	32.687	14.84	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	644.68720		0.64469	610.69130	0.61069	644.687	14.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	147.03430		0.14703	167.12540	0.16713	147.034	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	199.03430		0.19903	179.82540	0.17983	199.034	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	143.20820		0.14321	162.91290	0.16291	143.208	12.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	205.20820		0.20521	185.61290	0.18561	205.208	12.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	139.46970		0.13947	158.79090	0.15879	139.470	12.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	211.46970		0.21147	191.49090	0.19149	211.470	12.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	891.49440		0.89149	930.52340	0.93052	891.494	13.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.49440		0.00349	3.22340	0.00322	3.494	13.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	793.75290		0.79375	832.55000	0.83255	793.753	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.75290		0.00575	5.25000	0.00525	5.753	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	745.33610		0.74534	783.96310	0.78396	745.336	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.25	Put	7.33610		0.00734	6.66310	0.00666	7.336	12.91	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.01900		9.01900	9.05840	9.05840		12.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	148.83550		0.14884	164.71090	0.16471	148.835	13.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	319.83550		0.31984	296.31090	0.29631	319.835	13.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	145.75500		0.14575	161.37870	0.16138	145.755	13.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	326.75500		0.32675	302.97870	0.30298	326.755	13.21	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	142.73310		0.14273	158.10780	0.15811	142.733	13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	333.73310		0.33373	309.70780	0.30971	333.733	13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	43.99460		0.04399	49.20090	0.04920	43.995	15.63	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	824.99460		0.82499	790.80090	0.79080	824.995	15.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.02370		9.02370	9.06310	9.06310		12.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	113.68510		0.11369	126.16920	0.12617	113.685	13.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	439.98510		0.43999	413.06920	0.41307	439.985	13.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	82.67190		0.08267	91.70210	0.09170	82.672	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	568.97190		0.56897	538.60210	0.53860	568.972	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	69.78610		0.06979	77.52390	0.07752	69.786	14.80	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	646.08610		0.64609	614.42390	0.61442	646.086	14.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	212.02330		0.21202	232.55050	0.23255	212.023	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	228.32330		0.22832	209.45050	0.20945	228.323	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	207.89770		0.20790	227.69580	0.22770	207.898	12.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	234.19770		0.23420	214.59580	0.21460	234.198	12.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	203.84360		0.20384	223.36480	0.22336	203.844	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	240.14360		0.24014	220.26480	0.22026	240.144	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	933.76700		0.93377	972.60610	0.97261	933.767	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	10.06700		0.01007	9.50610	0.00951	10.067	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	838.44120		0.83844	876.66660	0.87667	838.441	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	14.74120		0.01474	13.56660	0.01357	14.741	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	791.44500		0.79144	829.43480	0.82943	791.445	12.93	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	
DAUS	On 26/07/2013	Any day expiry	8.25	Put	17.74500	0.01775	16.33480	0.01633	17.745	12.93	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.02960	9.02960	9.06910	9.06910		12.61	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	201.63930	0.20164	220.48410	0.22048	201.639	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	262.03930	0.26204	241.38410	0.24138	262.039	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	197.82520	0.19783	216.40700	0.21641	197.825	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	268.22520	0.26823	247.30700	0.24731	268.225	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	194.07510	0.19408	212.39790	0.21240	194.075	12.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	274.47510	0.27448	253.29790	0.25330	274.475	12.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.06050	9.06050	9.09980	9.09980		12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	78.93670	0.07894	85.77160	0.08577	78.937	15.76	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	858.43670	0.85844	825.97160	0.82597	858.437	15.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	177.99550	0.17800	192.90430	0.19290	177.995	13.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	427.49550	0.42750	403.10430	0.40310	427.496	13.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	129.23170	0.12923	140.31380	0.14031	129.232	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	578.73170	0.57873	550.51380	0.55051	578.732	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	112.62870	0.11263	122.10090	0.12210	112.629	14.88	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	652.12870	0.65213	622.30090	0.62230	652.129	14.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	199.38340	0.19938	215.58880	0.21559	199.383	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	378.88340	0.37888	355.78880	0.35579	378.883	13.67	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	183.86760	0.18387	199.13720	0.19914	183.868	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	413.36760	0.41337	389.33720	0.38934	413.368	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	180.90920	0.18091	195.99650	0.19600	180.909	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	420.40920	0.42041	396.19650	0.39620	420.409	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	886.30250	0.88630	923.51530	0.92352	886.303	13.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	25.80250	0.02580	23.71530	0.02372	25.803	13.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	840.57410	0.84057	877.57760	0.87758	840.574	13.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	30.07410	0.03007	27.77760	0.02778	30.074	13.05	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.09370	9.09370	9.13290	9.13290		13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	229.83730		0.22984	245.73080	0.24573	229.837	14.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	436.13730		0.43614	412.83080	0.41283	436.137	14.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	226.67630		0.22668	242.39950	0.24240	226.676	14.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	442.97630		0.44298	419.49950	0.41950	442.976	14.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	107.16810		0.10717	114.69630	0.11470	107.168	15.92	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	893.46810		0.89347	861.79630	0.86180	893.468	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	236.28780		0.23629	252.52590	0.25253	236.288	13.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	422.58780		0.42259	399.62590	0.39963	422.588	13.99	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	233.04170		0.23304	249.10450	0.24910	233.042	14.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	429.34170		0.42934	406.20450	0.40620	429.342	14.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.09730		9.09730	9.13640	9.13640		13.48	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	157.58330		0.15758	168.28630	0.16829	157.583	15.00	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	660.28330		0.66028	631.88630	0.63189	660.283	15.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	251.73320		0.25173	268.32970	0.26833	251.733	13.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	404.43320		0.40443	381.92970	0.38193	404.433	13.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	248.35830		0.24836	264.77140	0.26477	248.358	13.96	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	411.05830		0.41106	388.37140	0.38837	411.058	13.96	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	177.31850		0.17732	189.62210	0.18962	177.318	14.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	590.01850		0.59002	563.22210	0.56322	590.018	14.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	934.40920		0.93441	971.95210	0.97195	934.409	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	37.10920		0.03711	35.55210	0.03555	37.109	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	889.92720		0.88993	926.13700	0.92614	889.927	13.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	42.62720		0.04263	39.73700	0.03974	42.627	13.16	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	255.15560		0.25516	271.93700	0.27194	255.156	13.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	397.85560		0.39786	375.53700	0.37554	397.856	13.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.12810		9.12810	9.16720	9.16720		13.61	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	243.75270		0.24375	258.17470	0.25817	243.753	14.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	525.65270		0.52565	500.97470	0.50097	525.653	14.49	0.00	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 22/10/2013	Any day expiry	9.47	Call	226.86450		0.22686	240.39880	0.24040	226.865	14.66	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	568.76450		0.56876	543.19880	0.54320	568.764	14.66	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	116.32780		0.11633	122.97630	0.12298	116.328	16.53	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,058.22780		1.05823	1,025.77630	1.02578	1,058.228	16.53	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	249.66890		0.24967	264.39960	0.26440	249.669	14.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	511.56890		0.51157	487.19960	0.48720	511.569	14.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	246.69250		0.24669	261.26940	0.26127	246.693	14.46	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	518.59250		0.51859	494.06940	0.49407	518.593	14.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.13520		9.13520	9.17420	9.17420		13.75	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	244.31760		0.24432	258.25170	0.25825	244.318	14.59	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	549.11760		0.54912	524.05170	0.52405	549.118	14.59	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	241.49860		0.24150	255.27040	0.25527	241.499	14.62	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	556.29860		0.55630	531.07040	0.53107	556.299	14.62	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	203.16840		0.20317	214.65310	0.21465	203.168	15.05	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	667.96840		0.66797	640.45310	0.64045	667.968	15.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	939.13430		0.93913	975.37500	0.97537	939.134	13.18	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	53.93430		0.05393	51.17500	0.05117	53.934	13.18	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	247.16900		0.24717	261.26900	0.26127	247.169	14.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	541.96900		0.54197	517.06900	0.51707	541.969	14.56	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.17040		9.17040	9.20940	9.20940		13.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	295.08260		0.29508	309.94190	0.30994	295.083	14.72	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	554.68260		0.55468	530.54190	0.53054	554.683	14.72	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	292.03340		0.29203	306.75950	0.30676	292.033	14.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	561.63340		0.56163	537.35950	0.53736	561.633	14.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	289.01760		0.28902	303.60880	0.30361	289.018	14.77	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	568.61760		0.56862	544.20880	0.54421	568.618	14.77	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.27900		9.27900	9.31790	9.31790		14.63	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	575.28370		0.57528	595.64820	0.59565	575.284	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.09	Put	386.28370		0.38628	367.74820	0.36775	386.284	14.28	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	570.63290		0.57063	590.84910	0.59085	570.633	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	391.63290		0.39163	372.94910	0.37295	391.633	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	566.02170		0.56602	586.08670	0.58609	566.022	14.32	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	397.02170		0.39702	378.18670	0.37819	397.022	14.32	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.30130		9.30130	9.34010	9.34010		14.82	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	605.60210		0.60560	625.23670	0.62524	605.602	14.36	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	394.30210		0.39430	375.13670	0.37514	394.302	14.36	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	600.95310		0.60095	620.44860	0.62045	600.953	14.38	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	399.65310		0.39965	380.34860	0.38035	399.653	14.38	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	596.33940		0.59634	615.69630	0.61570	596.339	14.40	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	405.03940		0.40504	385.59630	0.38560	405.039	14.40	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			122.96062		122.96062	122.96062	122.96062			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.03469		116.03469	115.87511	115.87511			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,044.69000		1.04469	885.11000	0.88511	1,044.690		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,034.69000		1.03469	875.11000	0.87511	1,034.690		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,024.69000		1.02469	865.11000	0.86511	1,024.690		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.12000		94.94013	8.12000	94.94013				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.16449		96.41142	8.11773	96.84859				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	7,319.22000		7.31922	7,756.39000	7.75639	7,319.220			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	85,360.09000		85.36009	85,797.26000	85.79726	85,360.090			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.24228		93.99322	8.19269	94.44935				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	2,228.98000		2.22898	2,685.11000	2.68511	2,228.980			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	2,317.26000		2.31726	2,773.39000	2.77339	2,317.260			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	2,405.41000		2.40541	2,861.54000	2.86154	2,405.410			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			463.31900		463.31900	464.00500	464.00500				0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	173,290.00000		17.32900	180,150.00000	18.01500	173,290.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	173,190.00000		17.31900	180,050.00000	18.00500	173,190.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	173,090.00000		17.30900	179,950.00000	17.99500	173,090.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			469.86900		469.86900	470.62800	470.62800				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	238,790.00000		23.87900	246,380.00000	24.63800	238,790.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	238,690.00000		23.86900	246,280.00000	24.62800	238,690.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	238,590.00000		23.85900	246,180.00000	24.61800	238,590.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.23100		211.23100	210.78900	210.78900				4,224,620.00	2	885.00
IGOV	On 07/11/2013	Index Future			214.24500		214.24500	213.88000	213.88000				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			571.21300		571.21300	569.95300	569.95300				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.94000		95.06000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.85000		95.15000	4.88000	95.12000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.83000		95.17000	4.85000	95.15000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.85000		95.15000	4.87000	95.13000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.91000		95.09000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.12000		94.88000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.25000		94.75000	5.27000	94.73000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.64700		7.64700	7.63000	7.63000		8.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	318.30640		0.31831	304.47020	0.30447	318.306	9.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	11.30640		0.01131	14.47020	0.01447	11.306	9.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	309.23100		0.30923	295.55620	0.29556	309.231	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	12.23100		0.01223	15.55620	0.01556	12.231	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	300.22130		0.30022	286.71390	0.28671	300.221	9.36		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	13.22130		0.01322	16.71390	0.01671	13.221	9.36		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.70240		7.70240	7.68420	7.68420		9.88		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	248.62200		0.24862	237.98400	0.23798	248.622	10.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	136.22200		0.13622	143.78400	0.14378	136.222	10.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	242.55800		0.24256	231.99640	0.23200	242.558	10.03		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	140.15800		0.14016	147.79640	0.14780	140.158	10.03		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	236.57520		0.23658	226.09020	0.22609	236.575	10.02		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	144.17520		0.14418	151.89020	0.15189	144.175	10.02		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.22500		112.49405	6.22500	112.49405				0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.15609		114.73837	6.18051	114.55158				0.00	0	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,268.55000		8.26855	8,081.76000	8.08176	8,268.550			0.00	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	7.29	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	8,337.92000	8.33792	8,151.13000	8.15113	8,337.920		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	8,407.23000	8.40723	8,220.44000	8.22044	8,407.230		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.19110	112.44493	6.21449	112.27053			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	2,202.80000	2.20280	2,028.40000	2.02840	2,202.800		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	2,275.53000	2.27553	2,101.13000	2.10113	2,275.530		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	2,348.21000	2.34821	2,173.81000	2.17381	2,348.210		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.15000	120.23179	5.15000	120.23179		1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.03445	122.00582	5.02169	122.03377		1.51	11,834,564.54	97	11,292.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,550.19000	92.55019	92,578.14000	92.57814	92,550.190	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.99231	116.92447	4.96909	116.96877		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,234.11000	1.23411	1,272.10000	1.27210	1,234.110	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	101.46000	0.10146	95.15000	0.09515	101.460	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,250.04000	1.25004	1,288.20000	1.28820	1,250.040	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	98.57000	0.09857	92.43000	0.09243	98.570	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,266.05000	1.26605	1,304.36000	1.30436	1,266.050	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	95.76000	0.09576	89.77000	0.08977	95.760	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.92238	118.49768	4.88696	118.55591		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,317.75000	1.31775	1,367.05000	1.36705	1,317.750	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	114.43000	0.11443	105.50000	0.10550	114.430	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,290.48000	1.29048	1,339.44000	1.33944	1,290.480	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	119.55000	0.11955	110.28000	0.11028	119.550	1.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.65	Call	1,304.10000		1.30410	1,353.22000	1.35322	1,304.100	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	116.97000		0.11697	107.86000	0.10786	116.970	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.80910		113.29357	4.73606	113.39484			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	553.53000		0.55353	654.80000	0.65480	553.530		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	526.01000		0.52601	627.28000	0.62728	526.010		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	539.77000		0.53977	641.04000	0.64104	539.770		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.69000		137.65109	6.69000	137.65109		9.39	0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.70466		134.47802	6.66231	134.93047		10.51	38,729,669.76	288	53,576.00
R186	On 01/08/2013	Bond Future	7.25	Call	6,478.39000		6.47839	6,853.64000	6.85364	6,478.390	10.73	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	836.31000		0.83631	759.11000	0.75911	836.310	10.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	125,205.61000		125.20561	125,658.06000	125.65806	125,205.610	10.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	3,329.36000		3.32936	3,607.07000	3.60707	3,329.360	10.53	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,318.45000		2.31845	2,143.71000	2.14371	2,318.450	10.53	0.00	0	100.00
R186	On 07/11/2013	Bond Future			6.75188		136.37945	6.70629	136.85662		10.44	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,869.44000		2.86944	0.00000	0.00000	2,869.440	10.31	14,949,782.40	5,210	5,210.00
R186	On 07/11/2013	Bond Future	6.50	Put	5,535.48000		5.53548	0.00000	0.00000	5,535.480	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,911.31000		13.91131	14,352.66000	14.35266	13,911.310	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	449.03000		0.44903	413.21000	0.41321	449.030	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,992.24000		13.99224	14,434.21000	14.43421	13,992.240	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Put	440.04000		0.44004	404.84000	0.40484	440.040	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	14,073.23000		14.07323	14,515.81000	14.51581	14,073.230	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	431.21000		0.43121	396.62000	0.39662	431.210	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,894.30000		18.89430	19,360.60000	19.36060	18,894.300	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	117.42000		0.11742	106.55000	0.10655	117.420	11.00	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.79407		132.92389	6.74548	133.42282		10.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,955.47000		10.95547	11,357.28000	11.35728	10,955.470	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,645.75000		1.64575	1,548.63000	1.54863	1,645.750	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	11,027.65000		11.02765	11,430.46000	11.43046	11,027.650	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,625.42000		1.62542	1,529.30000	1.52930	1,625.420	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,883.76000		10.88376	11,284.55000	11.28455	10,883.760	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,666.64000		1.66664	1,568.50000	1.56850	1,666.640	11.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.83762		134.72447	6.78257	135.27884			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,598.70000		2.59870	3,153.07000	3.15307	2,598.700		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,696.33000		2.69633	3,250.70000	3.25070	2,696.330		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,500.96000		2.50096	3,055.33000	3.05533	2,500.960		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.91244		297.91244	297.91244	297.91244			0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.68226		297.68226	296.36695	296.36695			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,692.26000		2.69226	1,376.95000	1.37695	2,692.260		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	2,682.26000		2.68226	1,366.95000	1.36695	2,682.260		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,672.26000		2.67226	1,356.95000	1.35695	2,672.260		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.99000		109.07818	4.99000	109.07818		1.03	0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.83502		106.23556	4.81272	106.26596		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,989.88000		68.98988	69,020.28000	69.02028	68,989.880	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.71288		107.73767	4.67186	107.78286		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	282.89000		0.28289	309.38000	0.30938	282.890	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	198.00000		0.19800	179.30000	0.17930	198.000	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	289.04000		0.28904	315.86000	0.31586	289.040	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	193.15000		0.19315	174.78000	0.17478	193.150	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	295.27000		0.29527	322.41000	0.32241	295.270	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	188.38000		0.18838	170.33000	0.17033	188.380	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.49551		104.77857	4.42811	104.83638		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	701.42000		0.70142	751.40000	0.75140	701.420	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	49.31000		0.04931	41.48000	0.04148	49.310	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	686.85000		0.68685	736.50000	0.73650	686.850	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	51.72000		0.05172	43.56000	0.04356	51.720	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	694.02000		0.69402	743.84000	0.74384	694.020	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	50.40000		0.05040	42.41000	0.04241	50.400	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.08799		106.19786	3.92936	106.29479			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	408.79000		0.40879	505.72000	0.50572	408.790		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	396.67000		0.39667	493.60000	0.49360	396.670		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	402.73000		0.40273	499.66000	0.49966	402.730		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			225.16611		225.16611	225.16611	225.16611			0.00	0	0.00
R202	On 01/08/2013	Bond Future			227.03496		227.03496	227.00937	227.00937			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	4,044.96000		4.04496	4,019.37000	4.01937	4,044.960		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	4,034.96000		4.03496	4,009.37000	4.00937	4,034.960		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	4,024.96000		4.02496	3,999.37000	3.99937	4,024.960		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.55000		111.49804	5.55000	111.49804		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.47989		113.28754	5.46040	113.36270		3.63	7,930,127.80	70	9,102.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,074.34000		100.07434	100,149.50000	100.14950	100,074.340		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.49532		110.72987	5.47010	110.82109		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,524.11000		1.52411	1,583.61000	1.58361	1,524.110		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	751.44000		0.75144	719.72000	0.71972	751.440		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,207.11000		2.20711	2,277.71000	2.27771	2,207.110		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	436.67000		0.43667	416.05000	0.41605	436.670		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,233.73000		2.23373	2,304.68000	2.30468	2,233.730		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	427.86000		0.42786	407.59000	0.40759	427.860		0.00	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	6.01	Call	2,260.48000		2.26048	2,331.76000	2.33176	2,260.480	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	419.20000		0.41920	399.26000	0.39926	419.200	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,500.35000		108.50035	108,591.57000	108.59157	108,500.350	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.50406		112.21959	5.47307	112.32467		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,673.17000		2.67317	2,754.94000	2.75494	2,673.170	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	477.98000		0.47798	454.67000	0.45467	477.980	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,165.46000		2.16546	2,240.06000	2.24006	2,165.460	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	667.10000		0.66710	636.62000	0.63662	667.100	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,622.75000		2.62275	2,703.89000	2.70389	2,622.750	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	493.69000		0.49369	469.75000	0.46975	493.690	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,647.91000		2.64791	2,729.37000	2.72937	2,647.910	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	485.78000		0.48578	462.16000	0.46216	485.780	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.50593		109.57840	5.45964	109.72506			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	800.65000		0.80065	947.31000	0.94731	800.650		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	737.89000		0.73789	884.55000	0.88455	737.890		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	769.27000		0.76927	915.93000	0.91593	769.270		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.74500		113.70739	5.74500	113.70739		4.81	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.67472		111.63740	5.66159	111.70135		4.93	197,151,648.40	1,766	13,621.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,753.90000		102.75390	102,817.85000	102.81785	102,753.900	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.69771		113.21588	5.68049	113.29585		4.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Call	3,228.74000		3.22874	3,293.54000	3.29354	3,228.740	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	520.83000		0.52083	505.66000	0.50566	520.830	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,263.72000		3.26372	3,328.77000	3.32877	3,263.720	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	510.79000		0.51079	495.87000	0.49587	510.790	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,298.84000		3.29884	3,364.14000	3.36414	3,298.840	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	500.91000		0.50091	486.24000	0.48624	500.910	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,952.22000		5.95222	6,028.64000	6.02864	5,952.220	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	104.58000		0.10458	101.03000	0.10103	104.580	4.83	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.71415		110.70836	5.69302	110.80203		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,670.81000		3.67081	3,744.22000	3.74422	3,670.810	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	682.58000		0.68258	662.32000	0.66232	682.580	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,703.49000		3.70349	3,777.15000	3.77715	3,703.490	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	672.43000		0.67243	652.42000	0.65242	672.430	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,638.25000		3.63825	3,711.39000	3.71139	3,638.250	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	692.87000		0.69287	672.34000	0.67234	692.870	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.73093		112.20794	5.69885	112.34333			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,335.62000		1.33562	1,471.01000	1.47101	1,335.620		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,377.16000		1.37716	1,512.55000	1.51255	1,377.160		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,294.07000		1.29407	1,429.46000	1.42946	1,294.070		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future			5.06500		103.94170	5.06500	103.94170		0.40	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.97837		101.50712	4.87059	101.55465		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,509.01000		30.50901	30,556.54000	30.55654	30,509.010	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.47420		102.94240	4.12862	103.00433		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.85000		0.02185	52.37000	0.05237	21.850	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	54.85000		0.05485	23.44000	0.02344	54.850	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	22.50000		0.02250	53.50000	0.05350	22.500	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	53.70000		0.05370	22.77000	0.02277	53.700	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	23.16000		0.02316	54.64000	0.05464	23.160	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	52.57000		0.05257	22.12000	0.02212	52.570	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			5.90000		109.60508	5.90000	109.60508		5.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.83479		107.93574	5.84843	107.86014		6.01	4,749,172.56	44	6,822.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,364.55000		100.36455	100,288.95000	100.28895	100,364.550	6.28	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.86093		109.46194	5.87257	109.39983		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,741.74000		4.74174	4,693.29000	4.69329	4,741.740	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	425.14000		0.42514	438.80000	0.43880	425.140	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,784.29000		4.78429	4,735.65000	4.73565	4,784.290	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	416.93000		0.41693	430.40000	0.43040	416.930	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,826.94000		4.82694	4,778.11000	4.77811	4,826.940	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	408.86000		0.40886	422.14000	0.42214	408.860	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.88209		107.29504	5.89193	107.24445		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,681.17000		4.68117	4,645.37000	4.64537	4,681.170	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	769.50000		0.76950	784.29000	0.78429	769.500	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,605.03000		4.60503	4,569.53000	4.56953	4,605.030	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	791.72000		0.79172	806.81000	0.80681	791.720	5.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R207	On 06/02/2014	Bond Future	6.65	Call	4,643.05000		4.64305	4,607.40000	4.60740	4,643.050	5.96	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	780.54000		0.78054	795.48000	0.79548	780.540	5.96	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			5.90668		108.74842	5.90912	108.73635			0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	1,487.59000		1.48759	1,475.52000	1.47552	1,487.590		0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	1,390.29000		1.39029	1,378.22000	1.37822	1,390.290		0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	1,438.95000		1.43895	1,426.88000	1.42688	1,438.950		0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R208	On 02/05/2013	Bond Future			5.96500		105.56223	5.96500	105.56223		6.76	0.00	0	0.00	
R208	On 01/08/2013	Bond Future			5.89128		107.57814	5.91032	107.45861		7.09	11,295,704.70	105	9,193.00	
R208	On 01/08/2013	Bond Future	101.40	Call	98,533.67000		98.53367	98,414.14000	98.41414	98,533.670		7.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.91857		105.70325	5.93613	105.59641		7.06	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Call	5,632.89000		5.63289	5,547.42000	5.54742	5,632.890		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	487.65000		0.48765	509.02000	0.50902	487.650		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,680.85000		5.68085	5,595.07000	5.59507	5,680.850		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	478.38000		0.47838	499.44000	0.49944	478.380		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,728.91000		5.72891	5,642.82000	5.64282	5,728.910		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	469.26000		0.46926	490.01000	0.49001	469.260		7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,212.97000		9.21297	9,112.32000	9.11232	9,212.970		7.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	102.99000		0.10299	109.18000	0.10918	102.990		7.46	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.94065		107.12532	5.95695	107.02907		6.80	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Call	5,528.61000		5.52861	5,457.77000	5.45777	5,528.610	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	877.27000		0.87727	902.68000	0.90268	877.270	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,572.07000		5.57207	5,500.96000	5.50096	5,572.070	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	864.86000		0.86486	890.00000	0.89000	864.860	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,485.27000		5.48527	5,414.70000	5.41470	5,485.270	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	889.84000		0.88984	915.52000	0.91552	889.840	7.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.96202		105.17978	5.97235	105.12064			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,914.14000		1.91414	1,855.00000	1.85500	1,914.140		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,970.13000		1.97013	1,910.99000	1.91099	1,970.130		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,858.13000		1.85813	1,798.99000	1.79899	1,858.130		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.55000		86.55887	7.55000	86.55887		15.06	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.57527		87.92600	7.52858	88.37506		16.20	5,363,486.00	61	10,021.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,976.89000		77.97689	78,425.95000	78.42595	77,976.890	16.79	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.63009		86.02493	7.58091	86.49197		16.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,858.92000		10.85892	11,265.38000	11.26538	10,858.920	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	877.54000		0.87754	816.96000	0.81696	877.540	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,923.08000		10.92308	11,330.35000	11.33035	10,923.080	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	863.62000		0.86362	803.85000	0.80385	863.620	17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Call	10,987.31000		10.98731	11,395.37000	11.39537	10,987.310	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	849.89000		0.84989	790.91000	0.79091	849.890	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	15,481.32000		15.48132	15,927.39000	15.92739	15,481.320	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	256.54000		0.25654	235.57000	0.23557	256.540	17.52	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.67998		87.18223	7.62850	87.66550		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,668.45000		9.66845	10,041.85000	10.04185	9,668.450	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,091.05000		2.09105	1,981.18000	1.98118	2,091.050	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,727.32000		9.72732	10,101.67000	10.10167	9,727.320	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,068.93000		2.06893	1,960.01000	1.96001	2,068.930	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,609.66000		9.60966	9,982.10000	9.98210	9,609.660	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,113.39000		2.11339	2,002.56000	2.00256	2,113.390	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.73012		85.21810	7.67395	85.73944			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,096.70000		1.09670	1,618.04000	1.61804	1,096.700		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,187.22000		1.18722	1,708.56000	1.70856	1,187.220		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,006.04000		1.00604	1,527.38000	1.52738	1,006.040		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.91384		170.91384	170.91384	170.91384			0.00	0	0.00
R210	On 01/08/2013	Bond Future			174.17889		174.17889	173.17625	173.17625			0.00	0	1,237.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	172.99	Call	1,188.89000		1.18889	186.25000	0.18625	1,188.890		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	1,178.89000		1.17889	176.25000	0.17625	1,178.890		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	1,168.89000		1.16889	166.25000	0.16625	1,168.890		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.94591		129.94591	129.94591	129.94591			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.19520		130.19520	130.18834	130.18834			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	205.20000		0.20520	198.34000	0.19834	205.200		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	195.20000		0.19520	188.34000	0.18834	195.200		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	185.20000		0.18520	178.34000	0.17834	185.200		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.73361		138.73361	138.73361	138.73361			0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.84944		138.84944	138.94812	138.94812			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	859.44000		0.85944	958.12000	0.95812	859.440		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	849.44000		0.84944	948.12000	0.94812	849.440		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	839.44000		0.83944	938.12000	0.93812	839.440		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.27500		98.55720	7.27500	98.55720		12.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future			7.28903		100.17910	7.24722	100.58257		13.41	8,715,581.70	87	6,911.00
R213	On 01/08/2013	Bond Future	91.25	Call	89,564.08000		89.56408	89,967.55000	89.96755	89,564.080	13.91	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.34387		98.05878	7.29945	98.48110		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	11,508.73000		11.50873	11,886.49000	11.88649	11,508.730	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	654.61000		0.65461	610.05000	0.61005	654.610	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,577.09000		11.57709	11,955.52000	11.95552	11,577.090	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	643.11000		0.64311	599.22000	0.59922	643.110	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,645.51000		11.64551	12,024.60000	12.02460	11,645.510	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	631.79000		0.63179	588.56000	0.58856	631.790	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.39452		99.37790	7.34765	99.81727		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,871.48000		9.87148	10,217.50000	10.21750	9,871.480	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,829.08000		1.82908	1,735.73000	1.73573	1,829.080	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,748.09000		9.74809	10,092.35000	10.09235	9,748.090	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,870.94000		1.87094	1,775.83000	1.77583	1,870.940	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,809.73000		9.80973	10,154.88000	10.15488	9,809.730	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,849.90000		1.84990	1,755.68000	1.75568	1,849.900	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.44285		97.18555	7.39088	97.66631			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,972.66000		1.97266	2,453.42000	2.45342	1,972.660		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,793.38000		1.79338	2,274.14000	2.27414	1,793.380		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,883.08000		1.88308	2,363.84000	2.36384	1,883.080		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.62500		88.27335	7.62500	88.27335		15.23	0.00	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 01/08/2013	Bond Future			7.63852		89.78353	7.59701	90.20992		16.51	8,798,785.94	98	938.00
R214	On 01/08/2013	Bond Future	84.31	Call	79,335.63000		79.33563	79,762.02000	79.76202	79,335.630	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.69248		87.76885	7.64870	88.21312		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,837.17000		4.83717	5,101.13000	5.10113	4,837.170	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	3,860.56000		3.86056	3,680.25000	3.68025	3,860.560	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,890.01000		4.89001	5,155.55000	5.15555	4,890.010	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	3,814.25000		3.81425	3,635.52000	3.63552	3,814.250	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,943.09000		4.94309	5,210.21000	5.21021	4,943.090	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	3,768.38000		3.76838	3,591.23000	3.59123	3,768.380	17.36	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 02/05/2013	Bond Future			7.78500		113.12509	7.78500	113.12509			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.80197		115.05966	7.76045	115.60459			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	495.11000		0.49511	1,040.04000	1.04004	495.110		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	624.66000		0.62466	1,169.59000	1.16959	624.660		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	753.96000		0.75396	1,298.89000	1.29889	753.960		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.85978		112.26560	7.81595	112.83326			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	312.10000	0.31210	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	255.56000		0.25556	0.00000	0.00000	255.560		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	441.43000	0.44143	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	126.23000		0.12623	0.00000	0.00000	126.230		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	2.84000		0.00284	570.50000	0.57050	2.840		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	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
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45500		1.45500	1.46140	1.46140		12.51		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	692.92190		0.06929	753.49630	0.07535	692.922	12.47		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	42.92190		0.00429	39.49630	0.00395	42.922	12.47		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	607.06250		0.06071	666.03470	0.06660	607.063	12.28		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	57.06250		0.00571	52.03470	0.00520	57.063	12.28		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	528.41350		0.05284	585.11570	0.05851	528.413	12.33		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	78.41350		0.00784	71.11570	0.00711	78.414	12.33		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.46710		1.46710	1.47360	1.47360		13.70		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	405.27780		0.04053	436.11740	0.04361	405.278	14.21		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	634.27780		0.06343	600.11740	0.06001	634.278	14.21		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	370.05480		0.03701	398.79780	0.03988	370.055	14.34		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	699.05480		0.06991	662.79780	0.06628	699.055	14.34		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	338.47240		0.03385	365.37390	0.03654	338.472	14.50		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	767.47240		0.07675	729.37390	0.07294	767.472	14.50		0.00	0	0.00

Total for Derivatives : **717,888,110.50** **82,448** **1 927 053.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.63781		100.62220				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.96000		107.03236	5.95500	107.02476			40,483,300,000.00	6,792,500		3,396,250.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.84268		100.82473				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.95000		112.20074	6.94000	112.23070				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		101.46855		101.44920				0.00	0	51,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.48931		101.46969				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.33073	8.00000	47.32047				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	7.70500	106.46308	7.69500	106.48599			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.11000	104.40837	6.10500	104.40030		32,065,280,000.00	5,248,000	15,235,000.00	
AB07	On 07/03/2014	Spot Bond	6.04500	103.66993	6.03500	103.66133		0.00	0	17,900,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.02859		100.07466		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	7.16500	110.77532	7.15000	110.80873		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.81324		100.79592		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.14368	0.62000	134.09838		0.00	0	8,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.22000	283.24941	1.27000	281.95910		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.35173		101.33289		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.30683		101.29132		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.56169		101.54482		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.92381		100.90578		0.00	129,000,000	516,000,000.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.96546		100.94660		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.99313		100.97372		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	6.37000	110.50447	6.36500	110.49478		0.00	0	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.54485		103.52524		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	6.64500	104.75463	6.63500	104.74949		15,522,720,000.00	2,336,000	2,336,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.91332	101.89430			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.60261	101.58252			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.56717	100.54582			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.57002	100.55007			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.62010	100.59841			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.86188	100.84225			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	5.74500	104.30018	5.73500	104.28789		2,045,220,000.00	356,000	1,128,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	101.88920	101.87259			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	101.16829	101.15301			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	4.37000	127.54292	4.37000	127.48677		0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	1.89000	124.48027	1.94000	124.32400		0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	1.87000	116.42015	1.87000	116.37687		0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	2.77000	103.48991	2.77000	103.44884		0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	9.46500	121.13801	9.45000	121.15169		0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.71904	100.68730			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.90190	100.87668			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.95142	100.92483			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	101.13622	101.10833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	3.17000	113.29108	3.17000	113.24494			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.72977	100.00000	29.65775			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.96000	170.96057	1.01000	170.29044			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.51122	2.78000	150.45152			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.99000	178.55686	1.04000	177.71251			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.45000	179.98621	1.45000	179.92135			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.46125	74.36992	6.46125	74.35719			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.46125	74.36992	6.46125	74.35719			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.37032	84.61000	14.34620			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.94000		90.67000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.89656		100.87752			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.71000		92.33000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.89291	100.00000	37.82102			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.68000		91.30000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.42000		91.97000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.05000		87.77000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.96000		87.68000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.56616		100.54891			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.40572		100.38766			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.60000		87.49000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.18500	112.62278	6.21000	112.55400			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.31000		101.25000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	91.58000		91.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.90000		92.59000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	92.34000		92.08000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.72156		100.70426			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.90000	118.43398	5.90500	118.40328			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	102.50000		99.24000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.42127		100.40167			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	89.77000		89.63000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	89.10000		88.96000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500	107.75898	1.71000	107.55148			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.86000	156.73166	1.90500	155.79956			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.05000	206.99427	2.10000	205.34891			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	0.00000	105.99000		102.62000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	89.70000		89.49000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.73500	101.53776	7.79000	101.14390			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	98.45000		96.38000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	95.12000		94.87000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.06000		92.95000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	100.00000	5.79295			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.76500	114.09779	6.75000	114.14320		15,004,770,000.00	2,218,000	5,720,000.00	
ABS5	On 01/05/2015	Spot Bond	5.91000	104.56250	5.90500	104.55545		5,313,090,000.00	899,000	3,680,000.00	
ABS6	On 01/06/2020	Spot Bond	7.30500	108.42319	7.32000	108.31770		17,802,285,000.00	2,437,000	5,052,000.00	
ABS7	On 11/09/2026	Spot Bond	8.32000	105.19255	8.28000	105.49726		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	6.33000	109.14620	6.32500	109.14126		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.62000	128.01876	0.62000	127.97550		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.54484	4.00000	123.49175		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.02000	288.07048	1.07000	286.75551		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.14000	127.49518	-0.14000	127.45476		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	0.94000	133.34522	0.93000	133.40319		0.00	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	99.59813		99.57340			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond		0.00000	100.94780		100.92850			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	24.80609	100.00000	24.74534			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	101.53849		101.51611			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	101.53849		101.51611			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond		0.00000	100.00000	0.00000	99.98553			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond		8.55000	106.17654	8.54500	106.15194			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.06000	108.99916	10.05500	108.98083			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.91915		101.89413			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.57956	100.00000	1.57474			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.97172		101.94600			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.71774		102.68212			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.88917		100.87107			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.41490	100.00000	9.38617			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.88118		100.86325			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.86657		101.84225			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	56.57809	11.00000	56.56192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.02554	100.00000	6.00715			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	101.44921		101.42984			0.00	25,000,000	25,000,000.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.70743		100.68767			0.00	35,000,000	35,000,000.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.98766		100.96754			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.03675		101.01561			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.14702		101.12360			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.98756		100.96743			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.02080		100.99999			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.03542		101.01431			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.02995		102.00860			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.02995		102.00860			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.04291		102.02142			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.96097		100.94140			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.04291		102.02142			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.01698		101.99577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	82.16142		82.14276			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.94230		100.92310			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.92779		100.90890			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.83203		100.81262			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.92779		100.90890			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.00088		100.98048			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.03392		101.01284			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.04721		101.02586			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.02064		100.99983			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.86121		100.84369			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.96098		100.94140			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.47606		100.45740			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.59500	113.74354	7.64000	113.47082			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.88125		100.86332			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.05000	103.79882	7.00000	103.81472			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.14917		100.12954			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.24324		100.22222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond	0.00000	101.05298		101.03250			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.17097		100.15114			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.13546	100.00000	5.12403			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.33917	100.00000	5.32742			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.30730		75.28724			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	134.39641		135.23390			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	134.41442		135.25161			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.98751		100.96738			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	99.79310		101.40056			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	99.79310		101.40056			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.17097		100.15114			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.30014		101.28178			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.95425		100.93481			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.94627		100.92700			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.20298		102.18410			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.26212		101.24282			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.20211		102.18326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond	0.00000	102.00640		101.98534			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.82416		102.80361			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.07633		101.05707			0.00	0	1,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.50608		101.48538			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.82075		100.80135			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.99151		100.97131			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	102.72907		102.68830			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	101.00541		100.98849			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.81595		100.79937			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.97038		100.95061			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	99.99984		99.98402			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.86392		100.84635			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.84127		100.82416			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.88524		100.86722			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.96772		100.94801			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.92113		100.90238			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.86792		100.85026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159		On 20/03/2015	Spot Bond	0.00000	100.88257	100.86461			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.33731	10.23000	101.30985		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.89709	100.87883			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.87458	100.85678			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	101.22700	101.20194			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	102.28574	102.23805			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.82563	100.80864			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	7.78000	113.41251	7.77000	113.43962		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.96367	100.94404			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.29556	1.75000	106.25636		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.88124	100.86331			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.88376	100.86578			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.94194	100.92254			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.97495	100.95486			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.90892	100.89021			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.89175	100.87339			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.96834	100.94839			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.93534	100.91608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	0.00000	101.00793		100.98715			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.94194		100.92254			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.98154		100.96131			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.96306		100.94322			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.96834		100.94839			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.94034		100.92118			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.99673		100.97642			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.01401		100.99334			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.79397		100.77764			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.81191		100.79540			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.87446		100.85666			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.89444		100.87623			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.01809		100.99734			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.00528		100.98456			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.08041		101.05813			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.94855		100.92901			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.06987		101.04781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	101.07382		101.05168			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.08041		101.05813			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.81592		87.79855			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.02770		101.00652			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.02770		101.00652			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	99.34939		99.97683			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.77794		101.41428			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.88249		100.86433			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	101.09653		101.08181			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	101.08181		101.06709			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.87325		100.85527			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.21516		100.19976			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.03603		102.01579			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.90213		100.88734			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.28915	100.00000	4.27841			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.33498		101.31705			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.49039		101.47036			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.59395		101.57251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.36628		100.34746			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.40675		100.38589			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.46061		100.43705			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.22740		100.20987			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.40000	100.69142	6.40000	100.67340			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.30040		100.27723			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.35365		100.32636			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.00000	108.72622	6.99000	108.75546			434,000,000.00	62,000	3,833,000.00
AIR02	On 30/04/2023	Spot Bond	7.76000	127.13372	7.72000	127.43001			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	42.47342	100.00000	42.36940			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.16000	113.81704	6.15500	113.81208			2,180,640,000.00	354,000	10,698,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	40.51749	100.00000	40.41826			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.90243	100.00000	11.87609			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.11000	161.52388	2.15500	160.60251			0.00	0	25,000,000.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	126.24071	3.87000	126.18685			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.42253		100.40594			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.29178		100.27719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	100.73903		100.72055			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.25000	112.20387	7.24000	112.22914			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.37159		100.35342			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.38738		100.36845			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.53848	100.00000	59.39267			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.10566		100.01703			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.50000	112.45985	6.49500	112.45196		23,400,000,000.00	3,600,000	1,836,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.76554		100.74411			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	101.01431		100.99558			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.28500	101.87454	6.23500	101.87527			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.69252		100.67314			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62500	103.62149	6.61500	103.61651			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.21500	111.08606	7.20000	111.12378			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.02106		100.06869			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.65090	105.42637	9.63331	105.42516			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.97543		100.94817			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.78688	103.16518	9.77723	103.14969			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.80087	103.11799	9.79190	103.10169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.97528		100.94801			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.81486	103.14054	9.80656	103.12423			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.25895	106.72888	10.24652	106.74642			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.99963		100.97168			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.99963		100.97168			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.99968		100.97173			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.90090	102.66159	9.88331	102.65968			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.86457	103.46228	9.85252	103.45221			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.78688	103.16518	9.77723	103.14969			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.70115	103.97048	9.68350	103.97124			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.83482	103.60404	8.81908	103.60615			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.94611		100.91966			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.93119		100.90509			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.93119		100.90509			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.87841		100.85380			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.91010	102.21773	9.91727	102.17597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.09000	101.14854	11.09000	101.11814			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	95.19603		95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	102.15359	10.22500	102.12611			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	84.70357		84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.67331		100.65450			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.85368		100.82982			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	100.96233	12.22500	100.93688			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.91681		100.89111			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	102.82762	10.10750	102.78608			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.88801		100.86313			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.91201		100.88645			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.91201		100.88645			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073		100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.87648		100.85193			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.66159		100.64309			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.65090	105.63377	12.63331	105.62353			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.74864	106.07264	13.73311	106.07875			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.60167	104.38571	12.58643	104.37894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.22238		101.18802			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.22238		101.18802			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.22238		101.18802			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.26986		101.23415			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.96979	100.00000	7.95467			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.51527	100.00000	20.46502			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.67120	100.00000	18.62547			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.52543	100.00000	11.49720			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.54173	100.00000	11.51376			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.93480	100.00000	13.90067			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.07427	100.00000	12.04469			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.26176	100.00000	55.15691			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.32896		100.31283			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.99981		100.97186			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.02411		100.99548			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP70U	On 24/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.93000	176.14981	0.98000	175.63148			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.68000	167.84735	6.67000	168.06047			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.68000	167.91403	6.67000	168.12513			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.06500	110.07927	7.02500	110.44906			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	99.99994		99.97854			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.72747		100.70651			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	101.51777		101.49855			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98688			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.44824		101.43372			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.13587		100.11791			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.21427		101.19486			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.90703		100.88856			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.20000	100.00000	40.85743			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	87.67308	100.00000	87.47292			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.55000	103.15644	6.54000	103.18027			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.44632		101.42867			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.29102		100.27222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.29751		100.27830			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.31911		100.29855			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.34070		100.31879			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.40087		100.37517			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.73157	100.00000	5.71754			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.13883		100.12059			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.14635		100.12716			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.14957		100.12998			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.15064		100.13092			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.16351		100.14217			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.18064		100.15714			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.60647	100.00000	5.59274			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.60647	100.00000	5.59274			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.93361		100.91639			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.01440		100.99567			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.03643		101.01728			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.98500	107.31583	6.98500	107.29581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	101.10248		101.08210			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.21975		101.19717			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.87000	107.67206	5.86000	107.66721		18,901,400,000.00		3,220,000	5,871,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.26379		101.24622			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	98.71310		98.69813			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98597			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.38853		99.37431			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.16912		101.15342			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.65271	100.00000	7.63355			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.39576		101.37737			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.17327		101.15751			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.24169		101.22502			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.36607		101.34772			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.88371		101.85834			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.72240		102.68619			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.97754		100.95949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On 01/07/2013	Spot Bond	0.00000	100.80277		100.78488			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.96107		100.94149			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.41784		102.40193			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.96170	100.00000	10.93486			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44500	109.34429	6.43500	109.34028		14,056,545,000.00		2,181,000	3,318,000.00
CBL08	On 02/11/2016	Spot Bond	7.86500	118.90763	7.85000	118.93288		38,860,965,000.00		4,941,000	1,969,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.25122		100.22238			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.28455		101.26892			0.00	4,200,000	49,555,000.00
CBL11	On 06/05/2016	Spot Bond	7.56500	107.84391	7.55000	107.86364		28,323,360,000.00		3,744,000	9,505,000.00
CBL12	On 06/09/2018	Spot Bond	9.56000	109.12558	9.55000	109.14081			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.15769		100.06084			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.81000	110.52421	9.80000	110.54015			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.82490		101.80624			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.76500	110.15408	7.75000	110.18377		616,183,810,000.00		79,354,000	42,973,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.89077		101.86437			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.25000	105.91827	10.24000	105.93574			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.11390		100.02434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	101.44928		101.42294			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	100.00000	8.72442	100.00000	8.69719		56,800,000,000,000.00	568,000,000	800,000,000.00	
CBL22	On 06/05/2020	Spot Bond	5.00000	100.02685	5.00000	100.01342		535,000,000,000.00	107,000,000	450,000,000.00	
CCT01	On 23/06/2023	Spot Bond	8.51000	131.86463	8.47000	132.15118		0.00	0	40,000,000.00	
CCT02	On 12/06/2024	Spot Bond	8.31000	128.32943	8.27000	128.63302		0.00	0	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	7.86000	126.76475	7.82000	127.09508		0.00	0	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	101.74199		101.71344		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	10.11500	106.06134	10.10000	106.07086		0.00	0	0.00	
CGR12	On 14/11/2014	Spot Bond	0.00000	99.86334		99.84060		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	100.57244		100.53599		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.65757		100.61577		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	101.44802		101.42517		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	0.00000	101.68774		101.65635		0.00	0	0.00	
CLN108	On 20/06/2013	Spot Bond	0.00000	100.95446		100.93502		0.00	0	0.00	
CLN114	On 20/06/2013	Spot Bond	0.00000	100.95446		100.93502		0.00	0	0.00	
CLN115	On 20/06/2013	Spot Bond	0.00000	100.95446		100.93502		0.00	0	0.00	
CLN116	On 31/08/2013	Spot Bond	0.00000	101.52950		101.50726		0.00	0	0.00	
CLN117	On 20/06/2013	Spot Bond	0.00000	100.96111		100.94154		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	0.00000	100.89454		100.87633			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.84125		100.82414			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	101.47557		101.46098			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.64213		102.60751			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.70747		100.68770			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.61272		102.57850			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.89449		100.87629			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.84788		100.83064			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.76814		102.73185			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	101.44947		101.43011			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	101.38185		101.36340			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	101.69817		101.67344			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.97442		100.95457			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.92783		100.90894			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.94109		100.92192			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.62000	103.40573	9.61500	103.38129			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.20000	102.34455	7.19500	102.32675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	101.96125		101.93568			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.22713		101.20207			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.61010		101.58835			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.61010		101.58835			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.87863		99.85816			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.82330	100.00000	22.76801			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.63804	100.00000	22.58321			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.98758		100.96745			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	58.33562	100.00000	58.19430			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	58.64962	100.00000	58.50599			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.91436		100.89574			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.35162		101.32656			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.52071	10.11000	103.49250			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.35162		101.32656			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.55725		100.53842			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	102.03772		101.99972			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	102.15277		102.10849			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	110.01159	2.76000	109.96796			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.93882	3.14000	109.89408			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.52737	8.25000	101.50507			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	102.29958		102.25663			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.35162		101.32656			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.35162		101.32656			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	109.55807	3.10000	109.51376			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	109.44300	2.40000	109.40079			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.43086		101.40158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	0.00000	101.11142		101.08875			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.34767		101.32011			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.45485		100.43701			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.46118		100.44309			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.96000	105.18500	6.95500	105.18087			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.49050		100.47200			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.48320		100.46498			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.30143		100.28254			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.30833		100.28845			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.01000	105.35410	7.00500	105.34983			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.01000	105.35410	7.00500	105.34983			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	109.49585		109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	111.90247		111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.06000	108.62266	7.05500	108.61807			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.01417		100.99350			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.12846		101.10543			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.89553		100.87939			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.90152		100.88527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	0.00000	100.37174		100.35356			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.37174		100.35356			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.38661	100.17539	49.26678			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.46142		101.43430			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.89630		99.87873			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.02958		101.00859			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.29912		101.28104			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.39144		101.37206			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.85983	9.35000	101.83412			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.85983	9.35000	101.83412			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.29866		101.28057			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.30259		101.28444			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	103.97859		103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.21604		102.18500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.96732		100.94986			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.17092		102.14053			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.76455		100.74673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.76455	100.74673			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.76455	100.74673			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.76455	100.74673			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.76455	100.74673			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.78557	100.76726			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.82045	100.80132			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.82045	100.80132			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.82045	100.80132			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.82045	100.80132			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.82045	100.80132			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.82628	100.80701			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	7.58000	110.79197	7.57000	110.81917		0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.19513	101.17072			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.79085	101.34887			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.84997	100.83317			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.84997	100.83317			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.15152	100.13256			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.16704	101.14321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000	102.05662		102.02734			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	101.36605		101.33810			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.92874		100.90961			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.92214		100.90314			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.94105		100.92189			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.36745		101.34919			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.59407		101.57183			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.59352		101.57127			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.93839		100.91928			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.28420		101.25766			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.18902		101.17002			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.84554		100.82759			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.74446		100.72668			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.89571		100.87727			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.04747		101.02588			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.04747		101.02588			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.04747		101.02588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000	101.04747		101.02588			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	99.96365		99.94538			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.32282		101.30361			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.95448		100.93220			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.95448		100.93220			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.94284		100.92083			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.79037		100.76828			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.94284		100.92083			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.60318		100.58081			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.08994		101.06770			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.79041		100.76832			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.79041		100.76832			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.78222		100.76033			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.01795	100.00000	6.00336			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.06065		101.03878			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond		0.00000	107.22960		107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	107.73697		107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	99.87121		99.84978			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		9.01500	102.91951	9.07000	102.50163			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		9.53500	104.65860	9.59000	104.27823			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.74366		100.72285			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.09621		101.07360			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.87449		99.85359			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.26924		100.24996			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.17059		100.14924			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.18750	8.80500	100.16404			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.79368		100.77417			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.51171		100.49109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.18319		100.16280			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.77394	100.00000	23.72075			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.77394	100.00000	23.72075			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.32845	7.01000	36.32170			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	173.60846		173.80465			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.06500	136.67000	7.05500	136.73814			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.68000	167.84735	6.67000	168.06047			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.68000	167.91403	6.67000	168.12513			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	82.86466		82.84551			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	82.71814		82.69884			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.57302		100.55223			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.57302		100.55223			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.02744		101.00650			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.95299		100.93358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.96766		100.94795			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.56612		100.54580			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.96834		100.94839			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.26924		100.24996			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.87060		100.85268			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.56000	109.90738	7.56500	109.87500			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.55500	109.79745	7.54000	109.83973		3,573,515,000.00		473,000	576,000.00
COJ05	On 05/06/2023	Spot Bond	8.36500	130.95119	8.38500	130.76457			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.96000	113.43089	6.95500	113.42191			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.86500	118.20244	7.88500	118.04957			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.32500	106.08247	8.35000	105.88682			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.41000	107.22046	9.37000	107.52599			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.26684		101.24845			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.29525		101.27643			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.24628		101.22800			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.10805		100.01904			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	101.41523		101.40079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL013	On 28/05/2013	Spot Bond	0.00000	101.04410		101.02960			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.89160		100.87699			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.74534		100.73044			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.72500	102.88389	10.76000	102.52568			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.14782		100.13056			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.89000	101.28178	6.50000	102.07493		179,140,000,000.00		26,000,000	15,000,000.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.13007		100.11562			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.92431		100.89768			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.97146		100.94347			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.87692		100.85166			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.96000	103.19333	5.95500	103.17831			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.76000	131.84336	5.75500	131.83906			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.55500	117.92189	6.57000	117.81240		65,762,454,105.00		10,032,411	54,787,945.00
DV23	On 27/02/2023	Spot Bond	7.00500	122.90373	7.03000	122.68188		40,929,220,290.00		5,842,858	96,780,211.00
E170	On 01/08/2020	Spot Bond	6.16500	145.85199	6.18000	145.71880		1,233,000,000.00		200,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.10804		106.08108			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	101.67013		101.64583			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	101.81119		101.78480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	101.90489		101.87711			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	103.72867		103.70076			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.45915	-0.30000	130.41836			(109,500,000.00)	365,000	20,365,000.00
EL28	On 02/05/2028	Spot Bond	1.29000	123.70836	1.33500	122.96062			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.36000	111.74527	1.40500	110.99615			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.71500	118.42539	7.73500	118.28084			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.67500	119.36368	7.69500	119.21011			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.46000	111.34040	8.42000	111.61977			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.38992		101.37212			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.01490		99.99996			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	101.14518		101.13068			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.71772	100.00000	37.62634			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	61.94761	100.00000	61.79249			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	100.76796	100.00000	100.49781			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.27212	3.00000	128.33049			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.92000	110.18103	9.91500	110.16141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	106.92230		106.90037			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.28015		100.25788			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.61075		100.58939			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.17000	102.60756	8.16000	102.62549			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.81978		99.79941			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	99.83556		99.81692			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	99.83077		99.81200			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	99.81615		99.79537			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	99.81234		99.79153			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	99.85496		99.83848			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	99.84892		99.83176			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	99.84410		99.82641			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	99.85424		99.83767			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.84429		99.82701			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.83691		99.81882			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.38000	106.53629	5.37500	106.53194			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.93000	114.51410	5.92000	114.54179		6,194,934,610.00		1,044,677	204,164,927.00
ES23	On 25/01/2023	Spot Bond	6.54500	127.37797	6.57000	127.15037		344,943,654,825.00		52,703,385	296,251,840.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	7.24500	105.77783	7.20500	106.10090			129,761,949,240.00	17,910,552	46,090,559.00
ES33	On 15/09/2033	Spot Bond	8.09500	95.19665	8.05000	95.60316			4,182,810,685,395.00	516,715,341	617,381,341.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.33263		101.31407			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.38454		100.36575			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.62480		100.60891			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.81897		100.80408			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.38458	100.00000	10.35942			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.10557	100.00000	10.08109			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	101.53837		101.51979			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	101.59446		101.57517			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	101.77390		101.75240			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	101.87483		101.85207			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.01000	105.13797	6.00500	105.12765			45,447,620,000.00	7,562,000	20,354,000.00
FRB05	On 21/12/2018	Spot Bond	7.65000	107.03287	7.64000	107.05690			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.93126		100.91540			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.93121		100.91534			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.25556		100.23519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	102.62105		102.60011			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.45000	115.44952	9.44000	115.46608			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.28660		99.26307			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	68.81425	100.00000	68.63823			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.42059		102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.04000	132.30815	1.03000	132.36520			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.06000	287.09837	1.11000	285.78839		530,000,000.00	500,000	500,000.00	
FRBI28	On 31/03/2028	Spot Bond	1.84000	157.12192	1.88500	156.18725			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.94000	210.49535	1.99000	205.96241			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.17000	117.78962	6.16500	117.78208			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.03628	100.00000	27.97456			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.03628	100.00000	27.97456			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15200	54.55613	8.15200	54.54465			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	34.38140	9.50600	34.37190			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.14515	9.74000	33.13581			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.60867	100.00000	88.39870			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.24620		104.21604			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.13169		102.10185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	0.00000	101.64480		101.61109			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.02106		101.00025			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.06891		102.03996			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.06891		102.03996			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.65050		101.62460			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.03163		102.00321			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.16040		101.13671			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	101.27299		101.25502			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.41458		101.38834			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.98762		100.96749			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.09663		101.07426			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.26451		101.23838			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	101.39262		101.36679			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.08041		101.05813			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	101.33011		101.30262			0.00	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	101.44146	101.41163			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.02375	101.00265			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	105.92375	105.89648			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.59698	101.56388			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.06065	101.03878			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.25926	101.23324			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.50948	101.47821			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.13571	101.11227			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	101.21459	101.18952			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.43230	101.40266			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.32617	101.29876			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.49641	101.46542			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.59046	101.55749			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.42838	101.39882			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.38254	101.35394			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.23430	101.20882			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.21066	101.18565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	0.00000	101.53039		101.49868			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	101.51078		101.47950			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	101.45717		101.42701			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	101.53300		101.50124			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	101.29338		101.26665			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.97189	100.09221	11.94287			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.95118		100.93160			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	101.60742		101.57410			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.15488		101.13130			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.30625		101.27954			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.89229		101.86584			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	101.24391		101.21849			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.06998		101.04815			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	101.08329		101.06119			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.97827		100.95834			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.00133		100.98069			0.00	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	101.34978		101.32187		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.55992		100.54427		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.95497		100.93868		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.55992		100.54427		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.93866		100.92235		0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.98154		100.96131		0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	104.22240	13.22500	104.24200		0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.91817		100.89927		0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.54051		100.52542		0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.54051		100.52542		0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.91949		100.90055		0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.41258		101.38367		0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.51312		100.49328		0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	2.65000	97.63321	2.66500	97.44456		0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	104.45682		104.42517		0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.34285		100.32081		0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	101.07393		101.05203		0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	101.06734		101.04557		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	0.00000	100.28198		100.25958			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.34028		99.32025			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.47969		100.46160			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.90119		100.88285			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.18184		100.16080			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.28000	120.18227	2.27000	120.22877			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.08858		101.06637			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.10053		101.07808			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.26000	120.36751	2.25000	120.41417			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	117.00476	0.20000	116.96657			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.28000	120.18227	2.27000	120.22877			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	121.63970	1.18000	121.59671			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	123.31395	1.25000	123.27017			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.20655		100.18276			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.69507	100.00000	19.64736			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.79902		101.76554			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.56381		101.53476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	110.40194	4.73000	110.35235			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.59305		101.56346			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.93435		100.91532			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.08063		101.05859			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.44523		101.41564			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.27712		101.25101			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.22670		101.20164			0.00	800,000	400,000.00
FRC94	On 20/03/2017	Spot Bond	0.00000	101.04487		101.02357			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.44678		101.41994			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	101.04354		101.02226			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.27681		99.24923			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	103.68257		103.65617			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	102.14738		102.11732			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	99.75791		99.66789			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.82500	100.20043	9.85000	100.16824			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	99.55968		99.46719			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.63500	100.97642	6.66000	100.95243			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	98.84014		98.73915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.10283		100.01502			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.11978		100.02931			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.14055		100.04682			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.15355		100.05778			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.01774	3.32000	136.96154			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	101.51013		101.49562			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.27773		102.26109			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.27956		101.26338			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.84431		102.82715			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.30653		102.21983			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.55695		103.41534			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.85644		100.45960			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.57000	275.04529	1.62000	273.79690			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.07000	286.85597	1.12000	285.54722			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.79000	270.03581	1.84000	268.81298			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.41000	128.54994	1.40000	128.60368			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.16968		100.14998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.01000	128.56328	1.00000	128.61886			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.37779		100.35737			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.57339		100.55401			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.12864		100.03678			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.03564		100.01781			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.87069		100.85214			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.15000	103.95747	2.15000	103.91797			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	101.08629		101.07118			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75556	100.00000	0.75367			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.31247	104.97509	13.27879			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.91198		100.89811			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.86254		100.84859			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	99.98160		99.96322			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.60327	101.07593	17.56022			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.16347	100.44759	9.14117			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.89163		100.87556			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.92510	100.76967	15.88625			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.28450		100.26949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98089			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.80170		100.77268			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.19972		100.18479			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.77000	114.16656	1.77000	114.12442			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	101.86277		101.83815			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.84606		100.83112			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.47381		100.45981			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36500	111.52860	1.38000	111.31412			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.01643		98.01533			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.47500	105.34617	5.44500	105.36944		651,525,000.00		119,000	247,000.00
FRX15	On 14/03/2015	Spot Bond	5.51000	106.92222	5.50500	106.91546		3,157,230,000.00		573,000	2,519,000.00
FRX16	On 15/09/2016	Spot Bond	6.07000	106.93853	6.07500	106.90565			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.33500	109.35927	6.33500	109.34074			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.43000	117.65731	6.42000	117.68299			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.02500	114.51296	7.06000	114.29940		3,990,200,000.00		568,000	1,171,000.00
FRX23	On 28/02/2023	Spot Bond	7.92500	100.25730	7.98000	99.86936			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	7.97000	125.16673	7.93000	125.48110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	8.61000	109.99972	8.57000	110.35770			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.01500	89.92945	8.97500	90.28766			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	101.85814		101.82908			0.00	0	30,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.64079		100.62144			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.53149		100.51220			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.56500	107.10699	7.55000	107.13743			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	52.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.99870		100.98423			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.11693		100.10232			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	99.87108		99.85676			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.39305		99.37860			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	98.85835		98.84390			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98570			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.06240		99.04798			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	98.99028		98.97586			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	98.77164		98.75719			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.45558		100.43901			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.59186		100.57039			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.21880		100.20194			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.22400		100.20674			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.23405		100.21600			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.67724	100.00000	2.67132			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.24651		100.22750			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.26377		100.24344			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	101.12188		101.10365			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.65453		100.63811			0.00	3,600,000	1,800,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.41810		100.39949			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.98495		100.96676			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.80112		100.78331			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.05756		101.03948			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.86360		100.84396			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.35762		100.33924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000	101.02133		101.00323			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.10845		100.08930			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.30579		100.29123			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.08737		100.07281			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	105.72250		105.72394			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.72250		105.72394			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	92.11865	100.00000	91.90833			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.34554		100.32682			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.35573		100.33648			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.56611	102.67969	6.57103	102.64930			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	106.00919		106.01134			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.35838		100.33899			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.37368		100.35348			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.92014	117.06290	6.92505	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.37992		106.38297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.38148		100.36087			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.39675		100.37532			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.37207	114.94363	7.37698	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.69273		107.69906			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.41226		100.39002			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.42490		100.40199			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.42813		108.43849			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	110.31088		110.32739			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.40268		100.38302			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.47719		100.45601			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.49572		100.47372			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.41500	121.65197	6.43000	121.53505		139,423,610,000.00		21,734,000	52,432,000.00
HWAY23	On 07/12/2023	Spot Bond	0.84000	292.49439	0.89000	291.15679		2,070,600,000.00		2,465,000	80,400,000.00
HWAY24	On 07/12/2024	Spot Bond	0.82000	292.99097	0.87000	291.65082		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.11000	113.91331	8.06500	114.38211		1,678,770,000.00		207,000	17,416,000.00
HWAY35	On 31/07/2035	Spot Bond	8.09500	114.27941	8.05000	114.75917		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	0.75500	118.89239	0.77000	118.66430		590,960,457,665.00		782,729,083	996,067,517.00

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	Spot Bond	1.70500	115.85329	1.72000	115.47815			2,024,553,333,550.00	187,421,310	536,338,661.00
I2050	On 31/12/2050	Spot Bond	1.90000	121.35316	1.91000	121.00248			1,403,188,381,900.00	738,520,201	352,780,227.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.75000		93.50000			0.00	1,928,500	1,015,000.00
IBL11	On 12/03/2015	Spot Bond	6.06000	108.97047	6.05500	108.96184			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.60632		102.58888			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.32317		101.30478			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.74474		100.72650			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.98658		100.96976			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	101.58929		101.57378			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.57500	103.04584	6.52500	103.06940			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.56000	108.94373	6.55500	108.93806			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.91500	113.94523	6.90000	113.98984			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.50500	102.16692	6.45500	102.19538			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.27587		100.25802			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	99.80440		101.32592			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	107.96633	3.17000	107.92229			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.38000	107.30637	6.37500	107.30287			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.01362		100.06283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.01901		100.06707			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	126.76814	0.02000	126.72739			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.01000	132.61830	1.00000	132.67564			0.00	0	700,000.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.62421		100.60674			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.65340		100.63511			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.88500	108.56073	6.87000	108.60512			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.13712		101.11999			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.24279		102.22560			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.88652		99.86998			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.08000	107.22608	7.07000	107.25252			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.45500	101.18315	7.47000	101.08531		47,786,550,000.00	6,410,000	6,588,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	101.10708		101.09051			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.84500	102.72335	6.83000	102.76686			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	108.70219	100.00000	108.40600			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00176	100.00000	0.00176			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.25670	5.00000	100.24318			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.25670	5.00000	100.24318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.33210	5.00000	101.31828			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.25670	5.00000	100.24318			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.59368	4.00000	100.58286			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.84364		101.82003			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.76325		101.74020			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.84958		100.82578			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.06000	112.54574	8.05500	112.53505			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.72712		100.70681			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.72712		100.70681			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.81982		99.79944			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.33375	100.00000	8.31356			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.43702		100.40777			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.05803		100.02900			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	99.85125		102.45789			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.06000	102.70750	8.05500	102.69400			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	101.08978		101.07420			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	101.26727		101.25168			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.87752		100.86225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	7.64500	99.83272	7.63500	99.81209			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	98.94099		98.84565			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.92779			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	99.84128	5.27500	99.82688			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.74054	5.27500	99.72616			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.63830	5.30000	99.62389			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.53749	5.30000	99.52311			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.43689	5.30000	99.42253			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.33649	5.30000	99.32216			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.12014	5.40000	99.10561			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	99.01850	5.40000	99.00399			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.81583	5.40000	98.80139			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			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
IND332	On 06/08/2013	Spot Bond	5.40000	98.61400	5.40000	98.59962			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond		100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond		0.00000	100.09527		100.00757			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond		0.00000	101.59248		101.57204			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.82933		100.80615			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		9.65090	104.67742	9.63331	104.67622			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		9.65090	103.02564	9.63331	103.02445			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.99804		100.97674			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	101.53084		101.50452			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.97667		100.95584			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.61357	6.50000	100.59599			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.04747		101.02588			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.71567		100.69814			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond		100.25042	94.91660	100.25042	94.67636			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond		0.00000	101.01614		101.00112			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	101.01614		101.00112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	24.93230	100.00000	24.86987			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.95667	100.00000	15.91672			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.85772		100.84281			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.73962		100.72501			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.53566		100.52070			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.53566		100.52070			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	101.17894		101.16352			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	101.17894		101.16352			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	99.92369		99.90844			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.03014		100.01506			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.97720		99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.98925		100.97492			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	101.00298		100.98816			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	101.05049		101.03526			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.90226		100.88758			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.91823		100.90329			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.92491		100.90985			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.96932		100.95154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.73962		100.72501			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.73630		100.72158			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.72501		100.71040			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.40415		100.38827			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.37932		100.36473			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.34719		100.33060			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.15302		100.13539			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.15302		100.13539			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.41780		100.39836			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.46471	100.00000	67.30127			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.87841		100.85380			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.25010		100.21784			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		48,900,000,000,000.00	489,000,000	350,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	101.35502		101.33426			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.41512		100.39665			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.42441		100.40553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	100.43063		100.41149			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.07000	106.44125	7.06500	106.43857			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.09500	103.48882	6.08500	103.48070		10,032,370,000.00		1,646,000	17,479,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.35071		101.33163			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.16500	110.77475	7.15000	110.81256		45,261,305,000.00		6,317,000	19,353,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.60368		100.58519			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.62367		101.60068			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.01750		100.99579			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.24000	110.35050	7.23500	110.33904			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.04739		101.02603			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.36232		101.34085			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.10000	121.86128	2.09000	121.90920			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.02000	135.90456	3.06500	135.10934			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	101.07377		101.05820			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.75563		100.73447			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.56725		100.54589			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.55112		100.52900			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.19447		101.17363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.87543		100.85450			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.32159		100.30622			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.75500	96.58699	2.77000	96.40029			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75500	98.66906	2.77000	98.53822			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.28632		101.26426			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	101.20485		101.18928			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.87752		100.86225			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.15000	114.03612	10.14000	114.04713			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.19423		100.16894			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.02000	135.90456	3.06500	135.10934			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.27500	99.91336	5.27500	99.89894			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	99.81248	5.27500	99.79808			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.71179	5.27500	99.69743			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.60948	5.30000	99.59507			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.50873	5.30000	99.49435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	5.30000	99.40818	5.30000	99.39383			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.30784	5.30000	99.29352			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.19287	5.40000	99.17831			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.09108	5.40000	99.07655			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.78695	5.40000	98.77251			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.67158			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.58523	5.40000	98.57086			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.63507		100.61562			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.90703		99.88818			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.16606		100.14677			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.16741		100.14798			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.15633		100.13812			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.58964		100.57213			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.96295		100.94518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond	0.00000	100.14297		100.12707			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.13697		100.12173			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.09439		100.00753			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	99.98527		99.97056			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.19101		100.17629			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.04443	100.00000	62.88656			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.34250	100.00000	52.21431			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	61.87902	100.00000	61.72748			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.15357		100.13350			0.00	0	1,100,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.41918	100.00000	10.39308			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.01416	100.00000	26.94801			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.43051		100.41136			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.39308	100.00000	10.36706			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.45404		100.43387			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	32.44212	100.00000	32.34084			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.43133		101.40999			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.13860		100.04478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	7.06000	158.10142	7.02000	158.57261			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.44681		100.42869			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.40465		101.38759			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.26500	103.22645	7.25000	103.26088		95,992,445,000.00	13,213,000	17,214,000.00	
LGL03	On 03/04/2018	Spot Bond	7.31500	102.03942	7.30000	102.08085		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	101.55356		101.52583		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	10.31000	105.14007	10.30500	105.12226		0.00	0	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	101.70528		101.67479		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.09393		100.00751		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.42479		100.40874		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.05587		99.04112		0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	0.00000	99.92940		99.91528		0.00	0	0.00	
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.51894		99.50479		0.00	0	0.00	
MAQ033	On 25/07/2013	Spot Bond	0.00000	98.88396		98.86965		0.00	0	0.00	
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98599		0.00	0	0.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	99.39021		99.37602		0.00	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	100.43679		100.41737			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	101.15928		101.14361			0.00	5,217,000	1,739,000.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.56854		101.55280			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.51655		100.49908			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.37914		100.36146			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.99915		100.98218			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.83409		100.81624			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.96486		100.94940			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.63228		100.61681			0.00	600,000	300,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.69125		100.67432			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.17689		100.15639			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.95931	100.00000	55.82226			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.97418	100.00000	64.81148			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	58.18492	100.00000	58.04242			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.90113	100.00000	37.80931			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.97098	100.00000	30.89343			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.62716	100.00000	9.60384			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.50381	100.00000	23.44687			0.00	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	7.00000	110.28762	6.99000	110.31770			4,599,000,000.00	657,000	803,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.10504		101.08543			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.93757		100.92098			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.02130		101.00320			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.56146		100.54435			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.56575		100.54852			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.58717		100.56928			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.23523		102.21632			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.34872		102.32883			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.76122	8.59000	100.73807			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	103.15026	9.34000	103.12425			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.37449	10.01000	103.34661			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.80500	108.85421	5.79500	108.85277			17,995,500,000.00	3,100,000	14,700,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.82786		100.81103			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.86116		100.84364			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.80500	113.53469	7.85000	113.27056			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.21000	106.17663	6.20500	106.17015			40,315,320,000.00	6,492,000	29,345,000.00

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	101.27557		101.25707			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.32500	108.88056	7.31000	108.91261			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	101.21907		101.20140			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.02500	108.78225	7.01000	108.81553		29,533,100,000.00		4,204,000	10,018,000.00
MTN02	On 13/07/2014	Spot Bond	5.86500	108.09170	5.85500	108.08615		85,552,755,000.00		14,587,000	7,775,000.00
MTN03	On 13/07/2015	Spot Bond	6.26000	109.18961	6.25500	109.18150		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	6.97000	114.49350	6.95500	114.52923		50,427,950,000.00		7,235,000	9,722,000.00
MTN05	On 28/10/2013	Spot Bond	5.88500	101.08053	5.83500	101.08812		0.00		0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.33756		99.32347		0.00		0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.12553		99.11143		0.00		0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	98.88576		98.87166		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.78965	100.00000	5.77516		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19054	100.00000	0.19006		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.06002	100.00000	6.04486		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.13377	100.00000	6.11841		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.63290	100.89771	5.61869		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.70954	100.61875	5.69517		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	99.90978		99.89442		0.00		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	99.90895		99.89346			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	99.90795		99.89230			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	99.90549		99.88943			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	99.90394		99.88762			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.90213		99.88551			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.90047		99.88359			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.89953		99.88251			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.88995		99.87131			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.87861		99.85809			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.19054	100.00000	0.19006			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.19054	100.00000	0.19006			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.17500	111.27286	7.20000	111.07285			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.73425		100.71794			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.62835		100.61153			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.45656		101.44010			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.83663		101.81949			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.70705		101.69089			0.00	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	101.23018		101.21256			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.26000	110.78465	6.25500	110.77754		22,010,160,000.00		3,516,000	10,166,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.51887		101.49922			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.25000	122.57475	7.24000	122.60756		13,021,000,000.00		1,796,000	5,255,000.00
NBK4	On 28/10/2024	Spot Bond	9.23500	36.29423	9.22500	36.32359			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.31000	106.58335	6.30500	106.57467			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.36085		100.34132			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.38121		100.36061			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.36500	102.71628	6.31500	102.74163			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.21791		101.20229			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.51000	108.52023	6.50500	108.51486		26,990,460,000.00		4,146,000	8,536,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.77405		100.75647			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.40086		101.38134			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.83792		100.81738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.59218		100.57218			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.45420		100.43402			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.29265		101.27369			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	82.70376		82.68528			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.16916		101.15131			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	100.24338		100.22395			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.26613		100.24494			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.16962		100.14993			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.47110		100.45019			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	78.69463		78.67552			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	101.17230		101.15530			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.48551		101.46969			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.18006		101.16361			0.00	1,000,000	500,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.59786		100.58067			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.87176		99.85313			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.90441		100.88600			0.00	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	100.85116		100.83384			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.55426		100.53486			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.81851		100.80187			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.59298		100.57641			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.55957		100.54303			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.01000	109.02423	7.00500	109.01505			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.79500	102.71838	5.78500	102.70616			0.00	0	470,000.00
NED8	On 08/02/2014	Spot Bond	5.89500	104.35720	5.88500	104.34790		618,975,000.00		105,000	3,437,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.46528		100.44953			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.41500	126.14179	10.40000	126.17591			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.11309		112.09301			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.53197		101.50845			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.08000	162.30398	1.13000	161.97383			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.85500	116.67998	6.87000	116.56674			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.45203		99.43681			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.91535		100.89947			0.00	1,000,000	500,000.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.48202		99.46764			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.48500	118.22338	7.53000	117.93088			0.00	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	101.30593		101.28850			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.76822		101.75276			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	101.16049		101.14502			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.23633		101.21984			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.68500	121.33295	7.73000	120.98137			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	101.32653		101.30883			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	101.23430		101.21784			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.27527		101.25826			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.88500	118.09910	7.93000	117.80894			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.40851		101.38970			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	101.33270		101.31492			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.34701		101.32903			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	101.34705		101.32907			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	101.42712		101.40790			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	101.53150		101.51103			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	101.66468		101.64241			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.71552		101.69255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.59063		101.56936			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	132.09836	3.24500	132.04441			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.51000	105.63597	5.50500	105.62527			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.74000	130.55343	6.73000	130.58245			0.00	0	23,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.94500	136.65488	6.96500	136.46088		1,680,690,000.00		242,000	7,621,000.00
NRA023	On 31/05/2023	Spot Bond	0.97500	179.39646	1.02500	178.59910			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.74000	145.73544	7.70000	146.16621			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.36778		100.34888			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.35807		100.33966			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.22320		102.20485			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.14277		100.12395			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.19004		100.17347			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.65988		100.64154			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.87204		100.85346			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.53404	100.00000	19.48620			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.57950	100.00000	19.53155			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.60678	100.00000	19.55876			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.26148	100.00000	20.21185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.98892	100.00000	20.93752				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.53543	100.00000	25.47288				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.82000	107.30167	5.81500	107.29672			73,873,260,000.00	12,693,000	18,326,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.60527	100.00000	5.59169				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.01000		97.92000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.01754	100.00000	29.94402				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.10568	100.00000	10.08120				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.97803		100.96039				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.23941		100.22227				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.07071		101.05542				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	82.17160	100.00000	81.99713				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	101.09794		101.08349				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.72240		100.70471				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.61879		101.60294				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.88538		100.86884				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.83802		100.82258				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.88209		100.86583				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.20100		101.18565			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.97025		100.95234			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.92186		100.90463			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.95552		100.93789			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.95411		100.93651			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.02604		101.00708			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.96561		100.94756			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.08758		101.06747			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.08767		101.06756			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.01661		100.99760			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.20485		101.18254			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.70450		100.68646			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.72693		100.70834			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.73701		100.71819			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.75942		100.74004			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.85555		100.83383			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.87786		100.85559			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	101.44846		101.43098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	100.15900		100.13815			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.06000	112.87003	5.06500	112.84772			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.26500	93.20885	5.25500	93.20800			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.48000	44.71490	6.44000	44.92628			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	5.06000	120.46860	5.05500	120.46450		127,278,063,428,560.00	153,767,476	3,658,755,876.00	
R158	On 15/09/2015	Spot Bond	5.06000	112.87003	5.06500	112.84772			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.96000	89.11007	4.95500	89.10845			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.06000	127.69679	5.06500	127.66181			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.89000	85.04395	4.88500	85.04672			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.59500	103.88833	4.58500	103.87781			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.66000	138.00130	6.62000	138.41203		110,759,601,428,100.00	630,570,785	4,784,848,013.00	
R187P	On 21/12/2026	Spot Bond	6.40000	42.39757	6.36000	42.61469			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.32000	40.26288	6.28000	40.48493			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.57000	299.28482	0.62000	297.91244		103,709,022,780.00	181,945,654	357,097,604.00	
R201	On 21/12/2014	Spot Bond	4.89500	109.24509	4.88500	109.24664		6,820,590,141,365.00	393,378,987	1,109,162,581.00	
R202	On 07/12/2033	Spot Bond	1.45000	227.00289	1.45000	226.92105		820,129,739,650.00	565,606,717	1,267,364,341.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023		On 28/02/2023	Spot Bond	6.12500	113.29274	6.15000	113.07849		14,398,600,791,750.00	350,791,966	3,921,894,811.00
R203		On 15/09/2017	Spot Bond	5.46500	111.86019	5.45000	111.90496		28,037,211,850,420.00	130,322,388	5,559,545,388.00
R204		On 21/12/2018	Spot Bond	5.65000	114.20620	5.64000	114.23954		37,642,647,671,050.00	662,415,517	6,295,028,307.00
R2048		On 28/02/2048	Spot Bond	7.75000	113.61003	7.71000	114.11801		9,196,805,037,750.00	186,684,521	3,188,591,000.00
R205		On 31/03/2014	Spot Bond	100.00000	59.17311	100.00000	59.02818		0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.08500	103.94248	5.03500	103.96217		8,428,133,250,000.00	657,450,000	2,088,200,000.00
R207		On 15/01/2020	Spot Bond	5.80500	110.16630	5.82000	110.06280		17,061,583,995,450.00	939,118,690	5,101,651,388.00
R208		On 31/03/2021	Spot Bond	5.86500	106.22269	5.88500	106.07680		25,503,410,034,420.00	348,407,508	7,705,459,510.00
R209		On 31/03/2036	Spot Bond	7.52500	86.81822	7.48000	87.23861		30,785,302,133,775.00	091,070,051	8,811,878,614.00
R210		On 31/03/2028	Spot Bond	1.12000	171.94642	1.16500	170.91384		490,829,353,280.00	438,240,494	354,905,996.00
R211		On 31/01/2017	Spot Bond	0.68000	129.98517	-0.68000	129.94591		(118,304,207,000.00)	173,976,775	278,304,902.00
R212		On 31/01/2022	Spot Bond	0.44000	138.67083	0.43000	138.73361		365,796,273,040.00	831,355,166	2,396,623,120.00
R213		On 28/02/2031	Spot Bond	7.24000	98.91691	7.20000	99.28912		23,195,071,887,640.00	203,739,211	6,112,072,658.00
R214		On 28/02/2041	Spot Bond	7.59000	88.65230	7.55000	89.04989		23,231,242,683,330.00	060,769,787	7,560,057,000.00
R224C		On 15/09/2013	Spot Bond	4.65500	98.36909	4.64500	98.36023		0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	4.75500	96.06955	4.74500	96.06532		0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.86500	93.70223	4.85500	93.70240		0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	5.12000	91.05625	5.11500	91.05198		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	4.96000	89.11007	4.95500	89.10845			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.88000	87.14755	4.87500	87.14828			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.89000	85.04395	4.88500	85.04672			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.84000	99.41993	4.83000	99.40805			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.93000	97.02144	4.92000	97.01437			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.95000	94.66669	4.94000	94.66435			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.90000	92.45337	4.89000	92.45573			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.03000	89.99998	5.02500	89.99701			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.90000	88.08437	4.89500	88.08393			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.88000	86.03031	4.87500	86.03203			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.94000	83.80328	4.93500	83.80686			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.44000	80.15714	5.42500	80.19360			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.49000	77.85930	5.47500	77.90028			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.65500	75.15878	5.64500	75.18472			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.63500	73.17206	5.62500	73.20091			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.61500	71.25172	5.60500	71.28332			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.60500	69.35060	5.59500	69.38476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	5.76500	66.71680	5.78000	66.63714			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.74500	64.94372	5.76000	64.86147			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.78500	62.93129	5.80500	62.82216			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.75500	61.31611	5.77500	61.20387			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.72500	59.75984	5.74500	59.64467			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.69500	58.26007	5.71500	58.14218			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.65500	56.87049	5.67500	56.74993			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.61500	55.53569	5.63500	55.41260			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.60000	48.57178	6.56000	48.77277			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.56000	47.23220	6.52000	47.43692			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.52000	45.94740	6.48000	46.15557			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.48000	44.71490	6.44000	44.92628			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.44000	43.53236	6.40000	43.74672			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.40000	42.39757	6.36000	42.61469			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.36000	41.30841	6.32000	41.52809			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.32000	40.26288	6.28000	40.48493			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.38108		101.35398			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.45423		100.43405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.55774		100.53303			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.53863		101.51716			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.62340		100.59904			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.33045	100.00000	2.32474			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond		0.00000	101.13949		101.12161			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond		0.00000	101.12896		101.11085			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	101.13086		101.11312			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	101.07878		101.06126			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.73798		100.71990			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.07336		101.05501			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.83885		100.82098			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	97.73400	100.00000	97.56433			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond		0.00000	100.90197		100.88742			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.73814		100.72232			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.36892		100.34997			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.38266		101.36473			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.54724		100.53098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	100.29732		100.27956			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.03506		100.01751			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	101.20430		101.18979			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.42467		100.41003			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.16913		101.15128			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	103.10938		103.08255			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.03173		101.00279			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.24296		100.21252			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.21687		100.18971			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.21687		100.18971			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.44759		100.42679			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	101.45076		101.43056			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.15581		101.13565			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.56935		100.54870			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.16498		101.13708			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.30659		101.27528			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	101.04647		101.02824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	101.53083		101.50451			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.32555		100.30459			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.69106	12.35000	105.65608			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.32775		101.30610			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.24208		100.21175			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	10.80826	100.00000	10.60914			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	10.80826	100.00000	10.60914			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	101.47312		101.45172			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	61.32945	100.00000	61.17588			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.59743		101.57514			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.52904	5.25000	101.51450			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.09237	100.00000	1.08970			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.93175	100.00000	5.91723			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	99.66542		99.62314			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.32718		100.28524			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.22500	116.84437	7.24500	116.69015		7,412,850,000.00	1,026,000	5,721,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	99.16242		99.70209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	6.36000	118.88033	6.35500	118.87676			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.44063		101.42056			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.51500	112.34546	7.50000	112.38268			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.29483		100.27451			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.07313		101.05329			0.00	0	1,500,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.15789		100.13812			0.00	0	1,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.28827		100.26697			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.28285		100.26195			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.36000	110.56001	6.35500	110.55073			432,480,000.00	68,000	14,609,000.00
SBK9	On 10/04/2018	Spot Bond	7.25000	105.32433	7.24000	105.34585			326,250,000.00	45,000	6,601,000.00
SBK11	On 09/04/2014	Spot Bond	0.92000	130.40302	0.92000	130.35792			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	162.80306	-0.90120	162.75485			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.52000	116.96121	6.51500	116.95261			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.38000	117.29165	6.37500	117.28347			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.31000	117.45733	6.30500	117.44936			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.86500	106.33274	6.85000	106.37068			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.45500	117.11447	6.45000	117.10607			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.42000	117.19711	6.41500	117.18881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.96292		100.94515			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.80987		100.79731			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.00692		100.98400			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.66853		100.64926			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.73505		100.71388			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	81.70788	100.00000	81.52947			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.51500	110.07204	6.50000	110.11226			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.01579		99.99991			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.81906		100.80124			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.85776		100.83948			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.56524	100.00000	1.56176			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.83371		100.81475			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.51500	119.77629	7.53500	119.61997			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.31000	113.49431	8.27000	113.81373			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.86560		99.84611			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.79975		101.78358			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.28345		101.26559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	101.32277		101.30435			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.14000	112.41036	7.13000	112.43949		46,638,480,000.00	6,532,000	7,785,000.00	
SBS3	On 25/05/2026	Spot Bond	7.36000	110.67677	7.32000	111.00284		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	7.56500	106.22881	7.58500	106.07812		1,951,770,000.00	258,000	534,000.00	
SBS9	On 07/07/2016	Spot Bond	6.24000	118.47215	6.23500	118.46751		12,480,000,000.00	2,000,000	2,438,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.73846	0.70000	122.69672		0.00	0	0.00	
SBSI11	On 07/12/2023	Spot Bond	1.10000	286.13023	1.15000	284.82520		1,320,000,000.00	1,200,000	15,600,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.02000	126.76814	0.02000	126.72739		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	113.78000		113.57000		0.00	0	0.00	
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.01081	100.00000	4.00109				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	124.21717	0.59000	124.17529				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.61357	6.50000	100.59599				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.07096		101.05056				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.71580		100.69827				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.77136		100.75246				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.08519		102.06562				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.56500	107.25642	7.55000	107.28846			31,568,745,000.00	4,173,000	4,460,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	101.92514		101.90570				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.52000		100.50112				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.68500	103.17902	5.67500	103.16599				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.36000	111.72200	6.35500	111.71813				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.89500	103.83152	5.88500	103.81633				0.00	0	43,000.00
SNT01	On 15/09/2017	Spot Bond	6.91500	106.14165	6.90000	106.17936				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.49745		101.48055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	101.35435	101.33653			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.53523	101.51806			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.36478	101.34682			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	6.76500	111.43410	6.75000	111.45766		0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.72860	100.71038			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.38675	100.36872			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.40290	100.38413			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	7.59500	102.94935	7.61500	102.82042		5,559,540,000.00	732,000	50,408,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.32045	101.30107			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.86126	100.84117			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.25215	100.23205			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	7.47300	96.43643	7.50800	96.21680		0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.53500	96.08206	7.57000	95.86326		0.00	0	1,900,000.00
SSN006		On 21/12/2014	Spot Bond	6.14000	107.27429	6.16500	107.21734		0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.06500	103.22100	7.11000	102.96338		0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.98613	100.96686			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	6.64500	107.17861	6.64500	107.15958		0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	5.96000	118.29039	5.96500	118.25954		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	1.50500	109.91158	1.52000	109.70008			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.60000	109.50760	6.61000	109.43989			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	99.92867		99.91440			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	99.91429		99.90001			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	99.88565		99.87135			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	99.88570		99.87141			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	99.82855		99.81426			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	99.80004		99.78575			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN982	On 22/05/2013	Spot Bond	0.00000	99.80003		99.78574			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	99.72853		99.71424			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	99.69965		99.68534			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.56930		99.55494			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.39546		99.38107			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	98.78756		98.77295			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.00629		98.99189			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.75115		98.74754			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	99.60379		99.60358			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	98.86257		98.84817			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	98.81770		98.80328			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	98.71319	100.00000	80.21978			0.00	303,000,000	203,000,000.00
SZ18	On 30/09/2015	Spot Bond	5.62000	116.50855	5.61500	116.50305			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.22000	115.34123	7.18000	115.67471			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	47.90860	100.00000	47.80140			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.83780	100.00000	37.74513			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond		100.00000	16.91243	100.00000	16.87007			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.29500	102.51805	6.24500	102.54306			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond		0.00000	99.47822		99.46411			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.92882		99.91139			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	98.84345		98.82934			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.09874		100.08120			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		100.00000	80.21978	100.00000	100.00000		40,000,000,000,000.00	400,000,000	300,000,000.00	
TFS83	On 28/07/2015	Spot Bond		0.00000	100.14908		100.13169			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		6.31000	109.26098	6.30500	109.25725			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	101.00075		100.98487			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	101.25587		101.24011			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	99.90990		99.89457			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.35038		100.33280			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.36106		100.34295			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.36134	7.83000	102.33962			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.34450		100.32722			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.35787		100.33990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.10237		102.08267			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.34450		100.32722			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.35787		100.33990			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.07826	7.16000	102.05727			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.38401		100.36474			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.38187		100.36272			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.43297		100.41123			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.42606		100.40467			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.63338		100.60152			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.60980		100.57913			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.36632		100.34750			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.06260	101.06155	6.04760			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.34237		100.32519			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.58020		104.56244			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.39040		100.37082			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.41170		100.39104			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.63547		100.60351			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.35064		100.33261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.35821		100.33980			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.36362		100.34493			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.35821		100.33980			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.36362		100.34493			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.36632		100.34750			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.35497		100.33672			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.36362		100.34493			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.39332		100.37315			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.39332		100.37315			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.39332		100.37315			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.43647		100.41412			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.44724		100.42436			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.43377		100.41156			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.64844		100.61542			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.66179		100.62811			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.65645		100.62303			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.79409		100.77800			0.00	1,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	7.01000	109.16440	7.00500	109.15347			17,139,450,000.00	2,445,000	3,802,000.00
TL20	On 22/02/2020	Spot Bond	5.98000	101.29220	6.02500	101.03055			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.40500	110.85599	6.39000	110.89860			5,770,905,000.00	901,000	993,433,000.00
TN20	On 17/09/2020	Spot Bond	6.84500	122.32238	6.86500	122.17124			4,278,768,430.00	625,094	317,134,553.00
TN23	On 06/11/2023	Spot Bond	7.14000	126.76912	7.16500	126.53136			107,250,411,240.00	15,021,066	121,741,663.00
TN25	On 19/08/2025	Spot Bond	7.66000	116.50590	7.62000	116.82786			0.00	0	238,700,000.00
TN27	On 14/11/2027	Spot Bond	7.70000	110.23551	7.66000	110.58424			9,917,600,000.00	1,288,000	18,517,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	99.88377		99.86683			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.88081		99.86346			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.87726		99.85940			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.87682		99.85891			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.85898		99.83854			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.82224		99.79659			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.55445		100.53746			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.57685		100.55918			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.59027		100.57219			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439	10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.18290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.20871	100.00000	10.18238			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		77.33051	100.00000	77.16702			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000		99.95368		99.95275			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000		99.68620		99.67194			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		98.68359		98.66928			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		95.95528		95.94052			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		97.65435		97.63987			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		94.94474		94.93004			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		97.48329	100.00000	67.34317			0.00	0	100,000,000.00
TSP142	On 25/04/2014	Spot Bond	0.00000		94.85823	100.00000	51.15250			0.00	0	50,000,000.00
TWC001	On 08/05/2013	Spot Bond	0.00000		101.28770		101.27323			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000		101.21535		101.20088			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000		101.18642		101.17195			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000		101.02765		101.01318			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.48144		100.46685			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.42308		100.40849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC007	On 10/07/2013	Spot Bond	0.00000	100.39390		100.37932			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.33555		100.32096			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.32096		100.30637			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.29178		100.27719			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.23430		100.21966			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.27823		100.26359			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	88.60396	100.00000	88.39500			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	101.44549		101.42828			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.33562		100.31884			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	101.22226		101.20771			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.29288		100.27823			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.26500	122.14314	7.28500	121.98692			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.09920		101.08170			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.38648		100.36560			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.67094		100.64830			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.80500	110.13786	7.79000	110.17221			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	81.58236	100.00000	81.40500			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	81.66514	100.00000	81.49500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond		100.00000	81.70261	100.00000	81.52500			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.61365		100.59860			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.64787		100.63201			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	99.99996		99.98333			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	99.99984		99.98255			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	99.99989		99.98258			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.72685		100.70905			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.74915		100.73080			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond		0.00000	100.97980		100.96560			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	125.46000		126.65000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		5.42000	125.20497	5.41500	125.20210			292,680,000.00	54,000	93,265,000.00
WS05	On 01/08/2018	Spot Bond		0.37000	249.48519	-0.37000	249.40769			(42,550,000.00)	115,000	30,115,000.00
WSP1	On 28/05/2015	Spot Bond		5.46000	110.79174	5.45500	110.78530			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		5.97000	114.76795	5.95500	114.80616			0.00	0	83,883,274.00
WSP3	On 28/05/2019	Spot Bond		6.20500	117.92718	6.19500	117.96136			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		6.43000	118.39030	6.44500	118.27824			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		6.40500	120.12939	6.42500	119.97186			0.00	0	14,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	4.87000	98.48880	4.86000	98.47895			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.93000	97.29443	4.92000	97.28679			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.01000	89.92355	5.00500	89.92069			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000	95.73768	4.91000	95.73337			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000	94.56974	4.92000	94.56763			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.94000	88.73941	4.93500	88.73819			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91000	92.70865	4.90000	92.71037			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.01000	89.91126	5.00500	89.90841			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.59500	70.26946	5.58500	70.30265			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.02860	100.00000	10.00957			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04038	100.00000	0.04031			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.02860	100.00000	10.00957			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.49014	100.00000	27.43799			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000		23.12734	100.00000	23.08346			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		23.12734	100.00000	23.08346			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		21.76376	100.00000	21.72247			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		21.76376	100.00000	21.72247			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		20.51951	100.00000	20.48058			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		20.51951	100.00000	20.48058			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		19.30969	100.00000	19.27306			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		19.30969	100.00000	19.27306			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		18.27502	100.00000	18.24035			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		17.29579	100.00000	17.26298			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		12.93467	100.00000	12.91013			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		12.21837	100.00000	12.19519			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		11.49798	100.00000	11.47616			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		11.49798	100.00000	11.47616			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		10.88188	100.00000	10.86124			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		10.27926	100.00000	10.25976			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		9.67320	100.00000	9.65485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									621,093,881,761,610.00	,689,227,671	100 673 522 129.00
Grand Total:									21,094,599,649,721.00	389,310,119	00 675 449 182.00