



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.96040	9.96040	9.98180	9.98180		20.51	70,768,642.00	7,105	479,582.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,320.41590	1.32042	1,341.84500	1.34185	1,320.416	28.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.01590	0.00002	0.04500	0.00005	0.016	28.72	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,280.41930	1.28042	1,301.85300	1.30185	1,280.419	28.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.01930	0.00002	0.05300	0.00005	0.019	28.20	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,260.42140	1.26042	1,281.85760	1.28186	1,260.421	27.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.02140	0.00002	0.05760	0.00006	0.021	27.94	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,220.42610	1.22043	1,241.86810	1.24187	1,220.426	27.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.02610	0.00003	0.06810	0.00007	0.026	27.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,210.42750	1.21043	1,231.87100	1.23187	1,210.428	27.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.02750	0.00003	0.07100	0.00007	0.028	27.30	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,200.42890	1.20043	1,221.87410	1.22187	1,200.429	27.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.02890	0.00003	0.07410	0.00007	0.029	27.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,160.43560	1.16044	1,181.88800	1.18189	1,160.436	26.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.03560	0.00004	0.08800	0.00009	0.036	26.66	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,110.44620	1.11045	1,131.90940	1.13191	1,110.446	26.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.04620	0.00005	0.10940	0.00011	0.046	26.01	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	960.51160	0.96051	982.02340	0.98202	960.512	24.22	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.11160	0.00011	0.22340	0.00022	0.112	24.22	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	930.53710	0.93054	952.06210	0.95206	930.537	23.91	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.13710	0.00014	0.26210	0.00026	0.137	23.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	920.54690	0.92055	942.07660	0.94208	920.547	23.81	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.14690	0.00015	0.27660	0.00028	0.147	23.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	860.62250	0.86062	882.18290	0.88218	860.623	23.19	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.22250	0.00022	0.38290	0.00038	0.223	23.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	810.71520	0.81072	832.30460	0.83230	810.715	22.68	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.31520	0.00032	0.50460	0.00050	0.315	22.68	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	780.78890	0.78079	802.39670	0.80240	780.789	22.37	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.38890	0.00039	0.59670	0.00060	0.389	22.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	760.84750	0.76085	782.46780	0.78247	760.848	22.16	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.44750	0.00045	0.66780	0.00067	0.448	22.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	711.03660	0.71104	732.68770	0.73269	711.037	21.65	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.63660	0.00064	0.88770	0.00089	0.637	21.65	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	681.18700	0.68119	702.85510	0.70286	681.187	21.34	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.78700	0.00079	1.05510	0.00106	0.787	21.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	661.30680	0.66131	682.98510	0.68299	661.307	21.14	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.90680	0.00091	1.18510	0.00119	0.907	21.14	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	611.69310	0.61169	633.38890	0.63339	611.693	20.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	1.29310	0.00129	1.58890	0.00159	1.293	20.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	562.24540	0.56225	583.93940	0.58394	562.245	20.11	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	1.84540	0.00185	2.13940	0.00214	1.845	20.11	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	464.84940	0.46485	486.65100	0.48665	464.849	19.69	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	4.44940	0.00445	4.85100	0.00485	4.449	19.69	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	285.21010	0.28521	307.72540	0.30773	285.210	20.05	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	24.81010	0.02481	25.92540	0.02593	24.810	20.05	0.00	0	22,901.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	175.02810	0.17503	197.23890	0.19724	175.028	20.32	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	64.62810	0.06463	65.43890	0.06544	64.628	20.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	150.54810	0.15055	172.37100	0.17237	150.548	20.40	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	80.14810	0.08015	80.57100	0.08057	80.148	20.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	96.84320	0.09684	116.26090	0.11626	96.843	20.96	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	136.44320	0.13644	134.46090	0.13446	136.443	20.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	33.20830	0.03321	44.11260	0.04411	33.208	23.23	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	322.80830	0.32281	312.31260	0.31231	322.808	23.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.88620	0.00189	3.61250	0.00361	1.886	27.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	891.48620	0.89149	871.81250	0.87181	891.486	27.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.91420	0.00091	1.93440	0.00193	0.914	28.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,040.51420	1.04051	1,020.13440	1.02013	1,040.514	28.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.28990	0.00029	0.65790	0.00066	0.290	30.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,289.88990	1.28989	1,268.85790	1.26886	1,289.890	30.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.09870	0.00010	0.23340	0.00023	0.099	32.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,539.69870	1.53970	1,518.43340	1.51843	1,539.699	32.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,460.40810	1.46041	1,481.82580	1.48183	1,460.408	30.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00810	0.00001	0.02580	0.00003	0.008	30.52	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,360.41310	1.36041	1,381.83830	1.38184	1,360.413	29.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.01310	0.00001	0.03830	0.00004	0.013	29.23	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.01870	0.00002	0.04120	0.00004	0.019	36.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,039.61870	2.03962	2,018.24120	2.01824	2,039.619	36.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,760.40000	2.76040	2,781.80000	2.78180	2,760.400	24.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.10090	10.10090	10.11920	10.11920		18.23	155,462,951.90	15,391	328,509.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,369.33240	1.36933	1,387.08360	1.38708	1,369.332	16.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	18.43240	0.01843	17.88360	0.01788	18.432	16.84	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,321.84560	1.32185	1,339.49940	1.33950	1,321.846	16.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	20.94560		0.02095	20.29940	0.02030	20.946	16.75	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,274.65780		1.27466	1,292.20070	1.29220	1,274.658	16.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	23.75780		0.02376	23.00070	0.02300	23.758	16.65	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,135.18260		1.13518	1,152.30690	1.15231	1,135.183	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	34.28260		0.03428	33.10690	0.03311	34.283	16.37	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	958.82430		0.95882	975.07590	0.97508	958.824	16.31	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	57.92430		0.05792	55.87590	0.05588	57.924	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	876.71180		0.87671	892.36400	0.89236	876.712	16.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	75.81180		0.07581	73.16400	0.07316	75.812	16.43	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	837.01490		0.83701	852.33420	0.85233	837.015	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	86.11490		0.08611	83.13420	0.08313	86.115	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	798.27740		0.79828	813.24250	0.81324	798.277	16.55	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	97.37740		0.09738	94.04250	0.09404	97.377	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	723.82060		0.72382	738.01760	0.73802	723.821	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	122.92060		0.12292	118.81760	0.11882	122.921	16.68	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	688.16210		0.68816	701.94780	0.70195	688.162	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	137.26210		0.13726	132.74780	0.13275	137.262	16.74	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	627.87680		0.62788	640.90700	0.64091	627.877	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	166.97680		0.16698	161.70700	0.16171	166.977	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	621.56980		0.62157	634.51910	0.63452	621.570	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	170.66980		0.17067	165.31910	0.16532	170.670	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	615.31310		0.61531	628.17940	0.62818	615.313	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	174.41310		0.17441	168.97940	0.16898	174.413	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	590.76940		0.59077	603.30140	0.60330	590.769	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	189.86940		0.18987	184.10140	0.18410	189.869	17.09	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	561.17880		0.56118	573.28890	0.57329	561.179	17.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	210.27880		0.21028	204.08890	0.20409	210.279	17.23	126,167.28	600	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	532.79020		0.53279	544.47780	0.54448	532.790	17.37	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	231.89020		0.23189	225.27780	0.22528	231.890	17.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	505.58950		0.50559	516.85370	0.51685	505.589	17.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	254.68950		0.25469	247.65370	0.24765	254.690	17.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	479.56430		0.47956	490.40390	0.49040	479.564	17.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	278.66430		0.27866	271.20390	0.27120	278.664	17.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	430.95090		0.43095	440.95190	0.44095	430.951	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	330.05090		0.33005	321.75190	0.32175	330.051	17.95	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	347.40890		0.34741	355.86790	0.35587	347.409	18.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	446.50890		0.44651	436.66790	0.43667	446.509	18.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	311.96360		0.31196	319.73580	0.31974	311.964	18.87	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	511.06360		0.51106	500.53580	0.50054	511.064	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	305.31650		0.30532	312.95700	0.31296	305.317	18.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	524.41650		0.52442	513.75700	0.51376	524.417	18.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	280.11890		0.28012	287.24590	0.28725	280.119	19.19	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	579.21890		0.57922	568.04590	0.56805	579.219	19.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	193.22980		0.19323	198.47510	0.19848	193.230	20.33	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	842.32980		0.84233	829.27510	0.82928	842.330	20.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	183.49070		0.18349	188.51560	0.18852	183.491	20.50	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	882.59070		0.88259	869.31560	0.86932	882.591	20.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	149.68050		0.14968	153.91670	0.15392	149.680	21.17	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,048.78050		1.04878	1,034.71670	1.03472	1,048.781	21.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	111.55090		0.11155	114.86060	0.11486	111.551	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,310.65090		1.31065	1,295.66060	1.29566	1,310.651	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	84.47360		0.08447	87.09310	0.08709	84.474	23.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,583.57360		1.58357	1,567.89310	1.56789	1,583.574	23.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	65.09860		0.06510	67.20060	0.06720	65.099	24.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,864.19860		1.86420	1,848.00060	1.84800	1,864.199	24.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	52.17540		0.05218	53.95780	0.05396	52.175	25.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,201.27540		2.20128	2,184.75780	2.18476	2,201.275	25.74		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,801.63270		2.80163	2,819.92710	2.81993	2,801.633	21.98		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.73270		0.00073	0.72710	0.00073	0.733	21.98		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,610.35830		1.61036	1,628.44190	1.62844	1,610.358	17.32		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	9.45830		0.00946	9.24190	0.00924	9.458	17.32		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,417.09050		1.41709	1,434.92750	1.43493	1,417.090	16.94		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	16.19050		0.01619	15.72750	0.01573	16.190	16.94		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.23000		10.23000	10.24770	10.24770		18.20		2,209,680.00	216	30,650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,376.57520		1.37658	1,392.93540	1.39294	1,376.575	16.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	74.47520		0.07448	73.13540	0.07314	74.475	16.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,332.99660		1.33300	1,349.21640	1.34922	1,332.997	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	80.89660		0.08090	79.41640	0.07942	80.897	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,289.86540		1.28987	1,305.93330	1.30593	1,289.865	16.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	87.76540		0.08777	86.13330	0.08613	87.765	16.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,145.13100		1.14513	1,160.59500	1.16059	1,145.131	16.41		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	115.13100		0.11513	112.89500	0.11290	115.131	16.41		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,401.07740		1.40108	1,417.51460	1.41751	1,401.077	16.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	71.07740		0.07108	69.81460	0.06981	71.077	16.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	797.98730		0.79799	810.43750	0.81044	797.987	16.82		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	257.98730		0.25799	252.73750	0.25274	257.987	16.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	791.77460		0.79177	804.15370	0.80415	791.775	16.83		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	261.77460		0.26177	256.45370	0.25645	261.775	16.83		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,313.87630		1.31388	1,330.02950	1.33003	1,313.876	16.66		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	83.87630		0.08388	82.32950	0.08233	83.876	16.66		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	706.91420		0.70691	718.25000	0.71825	706.914	17.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	326.91420		0.32691	320.55000	0.32055	326.914	17.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	632.20720		0.63221	642.53450	0.64253	632.207	17.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	402.20720		0.40221	394.83450	0.39483	402.207	17.54		0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	888.51910		0.88852	901.95850	0.90196	888.519	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	208.51910		0.20852	204.25850	0.20426	208.519	16.67	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	516.78450		0.51678	525.35680	0.52536	516.784	18.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	556.78450		0.55678	547.65680	0.54766	556.784	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	505.31720		0.50532	513.71220	0.51371	505.317	18.32	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	575.31720		0.57532	566.01220	0.56601	575.317	18.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	733.61120		0.73361	745.28540	0.74529	733.611	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	303.61120		0.30361	297.58540	0.29759	303.611	17.02	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	419.58300		0.41958	426.58410	0.42658	419.583	18.97	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	739.58300		0.73958	728.88410	0.72888	739.583	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	303.58960		0.30359	308.58270	0.30858	303.590	20.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,073.58960		1.07359	1,060.88270	1.06088	1,073.590	20.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	586.71980		0.58672	596.38280	0.59638	586.720	17.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	456.71980		0.45672	448.68280	0.44868	456.720	17.80	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	190.15310		0.19015	193.13880	0.19314	190.153	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,660.15310		1.66015	1,645.43880	1.64544	1,660.153	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	157.91520		0.15792	160.32490	0.16032	157.915	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,927.91520		1.92792	1,912.62490	1.91262	1,927.915	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	468.97620		0.46898	476.79500	0.47679	468.976	18.58	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	638.97620		0.63898	629.09500	0.62910	638.976	18.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,534.93790		1.53494	1,551.72720	1.55173	1,534.938	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	54.93790		0.05494	54.02720	0.05403	54.938	16.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	130.90310		0.13090	132.81420	0.13281	130.903	23.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,250.90310		2.25090	2,235.11420	2.23511	2,250.903	23.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	239.20270		0.23920	243.04730	0.24305	239.203	21.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,359.20270		1.35920	1,345.34730	1.34535	1,359.203	21.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,835.12130		2.83512	2,852.80260	2.85280	2,835.121	19.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	5.12130		0.00512	5.10260	0.00510	5.121	19.91	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
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,244.02560		2.24403	2,261.61050	2.26161	2,244.026	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	14.02560		0.01403	13.91050	0.01391	14.026	18.24	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.37640		10.37640	10.39160	10.39160		18.09	0.00	0	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,049.21060		1.04921	1,048.73970	1.04874	1,049.211	16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	272.81060		0.27281	257.13970	0.25714	272.811	16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	956.75890		0.95676	955.18440	0.95518	956.759	16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	330.35890		0.33036	313.58440	0.31358	330.359	16.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,292.60300		1.29260	1,297.70710	1.29771	1,292.603	16.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	166.20300		0.16620	156.10710	0.15611	166.203	16.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,055.60780		1.05561	1,055.21390	1.05521	1,055.608	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	269.20780		0.26921	253.61390	0.25361	269.208	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	460.22640		0.46023	452.73290	0.45273	460.226	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,083.82640		1.08383	1,061.13290	1.06113	1,083.826	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,042.84260		1.04284	1,042.29520	1.04230	1,042.843	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	276.44260		0.27644	260.69520	0.26070	276.443	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	986.84960		0.98685	985.62460	0.98562	986.850	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	310.44960		0.31045	294.02460	0.29402	310.450	16.69	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	350.62500		0.35063	343.58230	0.34358	350.625	20.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,474.22500		1.47423	1,451.98230	1.45198	1,474.225	20.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	614.18640		0.61419	607.16490	0.60716	614.186	18.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	737.78640		0.73779	715.56490	0.71556	737.786	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	562.43780		0.56244	555.21190	0.55521	562.438	18.72	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	836.03780		0.83604	813.61190	0.81361	836.038	18.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	240.60670		0.24061	234.68370	0.23468	240.607	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,114.20670		2.11421	2,093.08370	2.09308	2,114.207	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	423.47090		0.42347	416.00650	0.41601	423.471	19.80	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,197.07090		1.19707	1,174.40650	1.17441	1,197.071	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	400.95240		0.40095	393.54340	0.39354	400.952	20.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,274.55240		1.27455	1,251.94340	1.25194	1,274.552	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	219.38900		0.21939	208.94910	0.20895	219.389	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,342.98900		2.34299	2,317.34910	2.31735	2,342.989	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	307.72120		0.30772	301.00080	0.30100	307.721	21.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,681.32120		1.68132	1,659.40080	1.65940	1,681.321	21.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	271.40200		0.27140	265.06680	0.26507	271.402	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,895.00200		1.89500	1,873.46680	1.87347	1,895.002	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,691.97940		2.69198	2,705.86750	2.70587	2,691.979	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.57940		0.01558	14.26750	0.01427	15.579	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,210.18470		2.21018	2,222.67010	2.22267	2,210.185	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	33.78470		0.03378	31.07010	0.03107	33.785	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,752.31700		1.75232	1,762.04130	1.76204	1,752.317	16.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	75.91700		0.07592	70.44130	0.07044	75.917	16.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.51950		10.51950	10.52920	10.52920		18.13	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,101.76950		1.10177	1,092.16610	1.09217	1,101.769	16.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	382.26950		0.38227	362.96610	0.36297	382.269	16.73	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	668.27460		0.66827	654.65470	0.65465	668.275	18.70	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	948.77460		0.94877	925.45470	0.92545	948.775	18.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,216.93530		1.21694	1,209.36060	1.20936	1,216.935	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	307.43530		0.30744	290.16060	0.29016	307.435	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	460.64140		0.46064	448.27590	0.44828	460.641	20.27	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,541.14140		1.54114	1,519.07590	1.51908	1,541.141	20.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,131.16360		1.13116	1,122.08000	1.12208	1,131.164	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	361.66360		0.36166	342.88000	0.34288	361.664	16.66	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,229.60790		1.22961	1,222.25310	1.22225	1,229.608	16.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	300.10790		0.30011	283.05310	0.28305	300.108	16.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,223.25670		1.22326	1,215.79360	1.21579	1,223.257	16.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	303.75670		0.30376	286.59360	0.28659	303.757	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future			10.55540		10.55540	10.56620	10.56620		18.50		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	976.56530		0.97657	964.45290	0.96445	976.565	17.98		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	721.16530		0.72117	698.25290	0.69825	721.165	17.98		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	740.80340		0.74080	727.69230	0.72769	740.803	19.14		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,135.40340		1.13540	1,111.49230	1.11149	1,135.403	19.14		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,162.63350		1.16263	1,152.66900	1.15267	1,162.634	17.23		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	507.23350		0.50723	486.46900	0.48647	507.233	17.23		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	980.69260		0.98069	968.61550	0.96862	980.693	17.96		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	715.29260		0.71529	692.41550	0.69242	715.293	17.96		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	972.46370		0.97246	960.31190	0.96031	972.464	18.00		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	727.06370		0.72706	704.11190	0.70411	727.064	18.00		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.58890		10.58890	10.60070	10.60070		18.73		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,212.10030		1.21210	1,202.06290	1.20206	1,212.100	17.58		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	623.20030		0.62320	601.36290	0.60136	623.200	17.58		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	827.43520		0.82744	814.68980	0.81469	827.435	19.29		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,238.53520		1.23854	1,213.98980	1.21399	1,238.535	19.29		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,199.79790		2.19980	2,202.30650	2.20231	2,199.798	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	160.89790		0.16090	151.60650	0.15161	160.898	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,430.77010		1.43077	1,423.77790	1.42378	1,430.770	17.11		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	441.87010		0.44187	423.07790	0.42308	441.870	17.11		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,682.92350		2.68292	2,688.89290	2.68889	2,682.923	17.73		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	94.02350		0.09402	88.19290	0.08819	94.024	17.73		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,284.13380		2.28413	2,287.38560	2.28739	2,284.134	17.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	145.23380		0.14523	136.68560	0.13669	145.234	17.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,240.98480		2.24098	2,243.89390	2.24389	2,240.985	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	152.08480		0.15208	143.19390	0.14319	152.085	17.09		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.26280		11.26280	11.29440	11.29440		19.77		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,491.20490		2.49120	2,501.38630	2.50139	2,491.205	17.69		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	378.40490		0.37840	356.98630	0.35699	378.405	17.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,456.28740		2.45629	2,466.03770	2.46604	2,456.287	17.71		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	393.48740		0.39349	371.63770	0.37164	393.487	17.71		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,421.73660		2.42174	2,431.05880	2.43106	2,421.737	17.74		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	408.93660		0.40894	386.65880	0.38666	408.937	17.74		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.96040		9.96040	9.98180	9.98180		20.51		0.00	0	419.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	122,042.61370		1.22043	124,186.80710	1.24187	122,042.614	27.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2.61370		0.00003	6.80710	0.00007	2.614	27.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	121,042.75000		1.21043	123,187.10140	1.23187	121,042.750	27.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2.75000		0.00003	7.10140	0.00007	2.750	27.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	120,042.89420		1.20043	122,187.40950	1.22187	120,042.894	27.17		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2.89420		0.00003	7.40950	0.00007	2.894	27.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.10090		10.10090	10.11920	10.11920		18.23		202,018.00	20	808.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	123,714.12080		1.23714	125,458.65760	1.25459	123,714.121	16.58		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,624.12080		0.02624	2,538.65760	0.02539	2,624.121	16.58		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	122,779.67680		1.22780	124,521.54680	1.24522	122,779.677	16.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,689.67680		0.02690	2,601.54680	0.02602	2,689.677	16.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	121,846.66520		1.21847	123,585.87530	1.23586	121,846.665	16.54		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,756.66520		0.02757	2,665.87530	0.02666	2,756.665	16.54		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	65,358.42860		0.65358	66,694.27180	0.66694	65,358.429	16.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	15,268.42860		0.15268	14,774.27180	0.14774	15,268.429	16.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	29,561.13060		0.29561	30,305.55480	0.30306	29,561.131	19.03		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	54,471.13060		0.54471	53,385.55480	0.53386	54,471.131	19.03		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.23000		10.23000	10.24770	10.24770		18.20		0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	92,244.62500		0.92245	93,622.27710	0.93622	92,244.625	16.61		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	19,244.62500		0.19245	18,852.27710	0.18852	19,244.625	16.61		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	91,559.38370		0.91559	92,930.38150	0.92930	91,559.384	16.62		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,559.38370		0.19559	19,160.38150	0.19160	19,559.384	16.62		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	92,933.17730		0.92933	94,317.43810	0.94317	92,933.177	16.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,933.17730		0.18933	18,547.43810	0.18547	18,933.177	16.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.37640		10.37640	10.39160	10.39160		18.09	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	61,418.63770		0.61419	60,716.49070	0.60716	61,418.638	18.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,778.63770		0.73779	71,556.49070	0.71556	73,778.638	18.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	61,057.55610		0.61058	60,353.81420	0.60354	61,057.556	18.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,417.55610		0.74418	72,193.81420	0.72194	74,417.556	18.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	61,781.67670		0.61782	61,081.54990	0.61082	61,781.677	18.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,141.67670		0.73142	70,921.54990	0.70922	73,141.677	18.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.46870		15.46870	15.49600	15.49600		21.40	123,749.60	8	19,840.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,468.70010		3.46870	3,496.00010	3.49600	3,468.700	38.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00010		0.00000	0.00010	0.00000	0.000	38.17	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,468.74490		2.46874	2,496.06060	2.49606	2,468.745	36.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.04490		0.00004	0.06060	0.00006	0.045	36.08	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,678.94570		1.67895	1,706.45490	1.70645	1,678.946	27.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.24570		0.00025	0.45490	0.00045	0.246	27.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,130.53230		1.13053	1,158.31810	1.15832	1,130.532	23.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	1.83230		0.00183	2.31810	0.00232	1.832	23.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	682.05590		0.68206	707.96690	0.70797	682.056	21.38	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	13.35590		0.01336	11.96690	0.01197	13.356	21.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,668.95180		1.66895	1,696.46760	1.69647	1,668.952	27.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.25180		0.00025	0.46760	0.00047	0.252	27.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,658.95800		1.65896	1,686.48070	1.68648	1,658.958	27.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.25800		0.00026	0.48070	0.00048	0.258	27.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	278.49520		0.27850	302.60380	0.30260	278.495	21.39	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	109.79520		0.10980	106.60380	0.10660	109.795	21.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,071.02930		1.07103	1,098.80570	1.09881	1,071.029	23.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	2.32930		0.00233	2.80570	0.00281	2.329	23.44	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
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	825.04600		0.82505	852.39140	0.85239	825.046	21.73		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	6.34600		0.00635	6.39140	0.00639	6.346	21.73		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.67760		15.67760	15.69990	15.69990		16.62		1,959,700.00	125	18,019.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,087.01930		1.08702	1,104.72580	1.10473	1,087.019	15.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	169.41930		0.16942	164.82580	0.16483	169.419	15.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,101.65950		1.10166	1,119.54060	1.11954	1,101.659	15.64		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	164.05950		0.16406	159.64060	0.15964	164.060	15.64		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,094.32480		1.09432	1,112.11900	1.11212	1,094.325	15.65		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	166.72480		0.16672	162.21900	0.16222	166.725	15.65		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.87080		15.87080	15.89210	15.89210		16.70		1,349,018.00	85	1,636.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,284.31290		1.28431	1,300.45930	1.30046	1,284.313	15.90		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	323.51290		0.32351	318.35930	0.31836	323.513	15.90		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,297.95680		1.29796	1,314.17410	1.31417	1,297.957	15.89		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	317.15680		0.31716	312.07410	0.31207	317.157	15.89		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,291.12620		1.29113	1,307.30800	1.30731	1,291.126	15.90		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	320.32620		0.32033	315.20800	0.31521	320.326	15.90		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.09100		16.09100	16.10890	16.10890		16.63		0.00	0	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,014.85400		2.01485	2,029.43970	2.02944	2,014.854	15.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	233.85400		0.23385	230.53970	0.23054	233.854	15.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,030.62870		2.03063	2,045.18470	2.04518	2,030.629	15.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	229.62870		0.22963	226.28470	0.22628	229.629	15.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,022.73240		2.02273	2,037.30500	2.03731	2,022.732	15.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	231.73240		0.23173	228.40500	0.22840	231.732	15.78		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.30730		16.30730	16.31770	16.31770		16.71		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,200.59300		1.20059	1,206.85210	1.20685	1,200.593	16.49		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	953.29300		0.95329	949.15210	0.94915	953.293	16.49		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,209.51830		1.20952	1,215.80610	1.21581	1,209.518	16.48		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	942.21830		0.94222	938.10610	0.93811	942.218	16.48		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 13/06/2014	Foreign Exchange Future	16.05	Call	1,205.04780	1.20505	1,211.32120	1.21132	1,205.048	16.49	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	947.74780	0.94775	943.62120	0.94362	947.748	16.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10220	0.10220	0.10140	0.10140		22.61	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,220.11190	0.01220	1,140.58400	0.01141	1,220.112	29.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.11190	0.00000	0.58400	0.00001	0.112	29.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	265.60360	0.00266	220.95070	0.00221	265.604	22.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	45.60360	0.00046	80.95070	0.00081	45.604	22.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	4.36190	0.00004	4.34760	0.00004	4.362	27.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	784.36190	0.00784	864.34760	0.00864	784.362	27.77	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10370	0.10370	0.10290	0.10290		22.27	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,423.69930	0.01424	1,357.64470	0.01358	1,423.699	21.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	53.69930	0.00054	67.64470	0.00068	53.699	21.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	683.39460	0.00683	643.98660	0.00644	683.395	22.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	313.39460	0.00313	353.98660	0.00354	313.395	22.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	288.11980	0.00288	270.15530	0.00270	288.120	24.39	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	918.11980	0.00918	980.15530	0.00980	918.120	24.39	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10510	0.10510	0.10430	0.10430		22.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,636.16120	0.01636	1,568.20780	0.01568	1,636.161	21.60	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	126.16120	0.00126	138.20780	0.00138	126.161	21.60	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	938.09360	0.00938	887.12350	0.00887	938.094	22.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	428.09360	0.00428	457.12350	0.00457	428.094	22.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	515.27570	0.00515	481.15800	0.00481	515.276	23.82	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,005.27570	0.01005	1,051.15800	0.01051	1,005.276	23.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.15890	13.15890	13.16930	13.16930		20.25	460,561.50	35	82,021.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,358.94280	1.35894	1,369.56070	1.36956	1,358.943	23.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.04280	0.00004	0.26070	0.00026	0.043	23.51	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	663.10430	0.66310	674.31750	0.67432	663.104	19.83	0.00	0	15,971.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	4.20430		0.00420	5.01750	0.00502	4.204	19.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,758.90010		1.75890	1,769.37610	1.76938	1,758.900	22.08	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.00010		0.00000	0.07610	0.00008	0.000	22.08	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,458.91190		1.45891	1,469.48870	1.46949	1,458.912	23.15	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.01190		0.00001	0.18870	0.00019	0.012	23.15	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	431.61700		0.43162	446.09490	0.44609	431.617	19.99	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	22.71700		0.02272	26.79490	0.02679	22.717	19.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,059.27390		1.05927	1,070.16290	1.07016	1,059.274	22.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.37390		0.00037	0.86290	0.00086	0.374	22.20	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	959.59520		0.95960	970.62340	0.97062	959.595	21.61	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.69520		0.00070	1.32340	0.00132	0.695	21.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,898.90000		1.89890	1,909.35110	1.90935	1,898.900	21.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.00000		0.00000	0.05110	0.00005	0.000	21.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	539.62040		0.53962	552.12770	0.55213	539.620	19.92	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	10.72040		0.01072	12.82770	0.01283	10.720	19.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	493.74630		0.49375	506.98600	0.50699	493.746	19.95	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	14.84630		0.01485	17.68600	0.01769	14.846	19.95	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,918.90000		1.91890	1,929.34830	1.92935	1,918.900	21.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.00000		0.00000	0.04830	0.00005	0.000	21.51	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,908.90000		1.90890	1,919.34970	1.91935	1,908.900	21.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.00000		0.00000	0.04970	0.00005	0.000	21.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.35150		13.35150	13.35760	13.35760		17.48	801,090.00	60	41,172.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,379.04560		1.37905	1,391.95610	1.39196	1,379.046	14.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	37.54560		0.03755	44.35610	0.04436	37.546	14.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,173.32760		1.17333	1,187.47260	1.18747	1,173.328	15.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	71.82760		0.07183	79.87260	0.07987	71.828	15.09	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,397.47990		1.39748	1,410.21850	1.41022	1,397.480	14.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	35.97990		0.03598	42.61850	0.04262	35.980	14.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,387.96840		1.38797	1,400.81000	1.40081	1,387.968	14.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	36.46840		0.03647	43.21000	0.04321	36.468	14.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	332.21840		0.33222	337.59440	0.33759	332.218	18.48	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	780.71840		0.78072	779.99440	0.77999	780.718	18.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,343.67400		1.34367	1,356.84460	1.35684	1,343.674	14.70	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	42.17400		0.04217	49.24460	0.04924	42.174	14.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,300.03790		1.30004	1,313.50850	1.31351	1,300.038	14.80	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	48.53790		0.04854	55.90850	0.05591	48.538	14.80	0.00	0	38,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,821.69600		1.82170	1,830.99560	1.83100	1,821.696	16.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	20.19600		0.02020	23.39560	0.02340	20.196	16.34	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,092.67670		1.09268	1,107.05510	1.10706	1,092.677	15.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	91.17670		0.09118	99.45510	0.09946	91.177	15.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	743.41500		0.74341	756.39390	0.75639	743.415	16.33	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	241.91500		0.24192	248.79390	0.24879	241.915	16.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,066.22120		2.06622	2,074.33640	2.07434	2,066.221	17.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	14.72120		0.01472	16.73640	0.01674	14.721	17.31	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,870.44640		1.87045	1,879.47270	1.87947	1,870.446	16.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	18.94640		0.01895	21.87270	0.02187	18.946	16.54	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.52900		13.52900	13.53490	13.53490		17.36	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,362.02230		2.36202	2,367.87390	2.36787	2,362.022	16.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	33.02230		0.03302	32.97390	0.03297	33.022	16.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,133.89760		2.13390	2,140.91180	2.14091	2,133.898	16.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	47.89760		0.04790	49.01180	0.04901	47.898	16.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,087.57850		2.08758	2,094.90690	2.09491	2,087.579	16.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	51.57850		0.05158	53.00690	0.05301	51.579	16.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,172.33250		1.17233	1,184.92260	1.18492	1,172.333	15.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	243.33250		0.24333	250.02260	0.25002	243.333	15.91	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	872.33330		0.87233	882.34620	0.88235	872.333	16.62	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	443.33330		0.44333	447.44620	0.44745	443.333	16.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,041.49790		2.04150	2,049.16680	2.04917	2,041.498	16.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	55.49790		0.05550	57.26680	0.05727	55.498	16.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,241.96000		1.24196	1,254.69040	1.25469	1,241.960	15.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	212.96000		0.21296	219.79040	0.21979	212.960	15.81	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.73160		13.73160	13.73510	13.73510		17.30	41,194,800.00	3,000	3,210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,489.80790		1.48981	1,497.27590	1.49728	1,489.808	15.65	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	268.20790		0.26821	272.17590	0.27218	268.208	15.65	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,503.65670		1.50366	1,511.19060	1.51119	1,503.657	15.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	262.05670		0.26206	266.09060	0.26609	262.057	15.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,496.72100		1.49672	1,504.22410	1.50422	1,496.721	15.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	265.12100		0.26512	269.12410	0.26912	265.121	15.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.92900		13.92900	13.92660	13.92660		17.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,016.92180		1.01692	1,012.93480	1.01293	1,016.922	17.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	897.92180		0.89792	896.33480	0.89633	897.922	17.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,025.11910		1.02512	1,021.22510	1.02123	1,025.119	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	886.11910		0.88612	884.62510	0.88463	886.119	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,021.01170		1.02101	1,017.07120	1.01707	1,021.012	17.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	892.01170		0.89201	890.47120	0.89047	892.012	17.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04120		14.04120	14.04410	14.04410		17.83	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,356.77960		1.35678	1,356.61560	1.35662	1,356.780	17.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,025.57960		1.02558	1,022.51560	1.02252	1,025.580	17.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,365.16670		1.36517	1,365.06560	1.36507	1,365.167	17.38	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,013.96670		1.01397	1,010.96560	1.01097	1,013.967	17.38	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,360.96900		1.36097	1,360.83660	1.36084	1,360.969	17.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,019.76900		1.01977	1,016.73660	1.01674	1,019.769	17.40	0.00	0	0.00
2025	On 01/08/2013	Bond Future			115.41555		115.41555	115.98853	115.98853			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future	117.99	Put	2,574.45000		2.57445	2,001.47000	2.00147	2,574.450		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	2,584.45000		2.58445	2,011.47000	2.01147	2,584.450		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	2,594.45000		2.59445	2,021.47000	2.02147	2,594.450		0.00	0	0.00
2038	On 01/08/2013	Bond Future			109.68078		109.68078	109.64666	109.64666			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	5,309.22000		5.30922	5,343.34000	5.34334	5,309.220		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	5,319.22000		5.31922	5,353.34000	5.35334	5,319.220		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	5,329.22000		5.32922	5,363.34000	5.36334	5,329.220		0.00	0	0.00
2050	On 01/08/2013	Bond Future			115.49065		115.49065	115.45435	115.45435			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	3,499.35000		3.49935	3,535.65000	3.53565	3,499.350		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	3,509.35000		3.50935	3,545.65000	3.54565	3,509.350		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	3,519.35000		3.51935	3,555.65000	3.55565	3,519.350		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			402.80100		402.80100	404.78900	404.78900			0.00	0	75.00
AL37	On 07/11/2013	Index Future			408.48600		408.48600	410.50200	410.50200			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			478.40100		478.40100	482.17300	482.17300			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			485.15300		485.15300	488.97800	488.97800			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			428.39500		428.39500	431.56700	431.56700			0.00	0	736.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013	Index Future			434.44100		434.44100	437.65800	437.65800				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.44150		9.44150	9.50930	9.50930		9.72		953,591.50	101	12,941.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	681.60650		0.68161	749.40520	0.74941	681.606	18.36		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.10650		0.00011	0.10520	0.00011	0.107	18.36		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	701.59390		0.70159	769.39210	0.76939	701.594	18.66		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.09390		0.00009	0.09210	0.00009	0.094	18.66		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	691.60000		0.69160	759.39840	0.75940	691.600	18.51		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.10000		0.00010	0.09840	0.00010	0.100	18.51		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.51190		9.51190	9.57790	9.57790		9.42		0.00	0	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	311.46000		0.31146	364.95960	0.36496	311.460	9.46		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	99.56000		0.09956	87.05960	0.08706	99.560	9.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	33.46320		0.03346	38.02980	0.03803	33.463	12.27		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	821.56320		0.82156	760.12980	0.76013	821.563	12.27		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	642.52680		0.64253	707.79150	0.70779	642.527	10.75		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	30.62680		0.03063	29.89150	0.02989	30.627	10.75		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	632.98630		0.63299	698.25040	0.69825	632.986	10.66		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	31.08630		0.03109	30.35040	0.03035	31.086	10.66		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,029.45580		1.02946	1,093.89010	1.09389	1,029.456	13.89		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.55580		0.01756	15.99010	0.01599	17.556	13.89		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	738.49280		0.73849	803.72730	0.80373	738.493	11.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	26.59280		0.02659	25.82730	0.02583	26.593	11.58		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	652.07850		0.65208	717.34210	0.71734	652.078	10.83		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	30.17850		0.03018	29.44210	0.02944	30.178	10.83		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.57950		9.57950	9.64510	9.64510		10.00		957,950.00	100	1,889.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	322.72980		0.32273	360.80680	0.36081	322.730	9.87		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	223.22980		0.22323	195.70680	0.19571	223.230	9.87		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	45.70100		0.04570	48.46740	0.04847	45.701	11.58		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,066.20100		1.06620	1,003.36740	1.00337	1,066.201	11.58		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	332.76680		0.33277	371.77050	0.37177	332.767	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	213.26680		0.21327	186.67050	0.18667	213.267	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	327.71740		0.32772	366.25910	0.36626	327.717	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	218.21740		0.21822	191.15910	0.19116	218.217	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	422.12970		0.42213	468.42770	0.46843	422.130	9.55	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	142.62970		0.14263	123.32770	0.12333	142.630	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	267.76100		0.26776	300.12530	0.30013	267.761	10.10	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	288.26100		0.28826	255.02530	0.25503	288.261	10.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	76.37480		0.07637	92.14230	0.09214	76.375	10.99	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	796.87480		0.79687	747.04230	0.74704	796.875	10.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,309.53800		1.30954	1,373.27810	1.37328	1,309.538	13.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	30.03800		0.03004	28.17810	0.02818	30.038	13.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,024.47130		1.02447	1,086.68300	1.08668	1,024.471	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	44.97130		0.04497	41.58300	0.04158	44.971	12.43	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.65970		9.65970	9.72360	9.72360		10.84	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	439.14800		0.43915	475.59320	0.47559	439.148	10.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	289.44800		0.28945	261.99320	0.26199	289.448	10.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	449.39610		0.44940	486.42980	0.48643	449.396	10.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	279.69610		0.27970	252.82980	0.25283	279.696	10.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	444.25050		0.44425	480.98820	0.48099	444.251	10.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	284.55050		0.28455	257.38820	0.25739	284.550	10.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.74070		9.74070	9.79940	9.79940		11.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	377.60820		0.37761	402.75860	0.40276	377.608	11.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	546.90820		0.54691	513.35860	0.51336	546.908	11.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	384.79360		0.38479	410.35490	0.41035	384.794	11.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	534.09360		0.53409	500.95490	0.50095	534.094	11.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	381.18440		0.38118	406.53770	0.40654	381.184	11.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	540.48440		0.54048	507.13770	0.50714	540.484	11.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.06490		10.06490	10.14360	10.14360		12.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,918.18590		2.91819	2,992.30200	2.99230	2,918.186	16.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	103.28590		0.10329	98.70200	0.09870	103.286	16.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,869.48730		2.86949	2,943.51780	2.94352	2,869.487	15.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	104.58730		0.10459	99.91780	0.09992	104.587	15.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,820.79530		2.82080	2,894.73790	2.89474	2,820.795	15.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	105.89530		0.10590	101.13790	0.10114	105.895	15.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.75240		9.75240	9.67060	9.67060		18.18	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	812.65690		0.81266	731.53940	0.73154	812.657	22.77	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.25690		0.00026	0.93940	0.00094	0.257	22.77	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	802.67830		0.80268	721.60080	0.72160	802.678	22.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.27830		0.00028	1.00080	0.00100	0.278	22.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	792.70150		0.79270	711.66620	0.71167	792.701	22.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.30150		0.00030	1.06620	0.00107	0.301	22.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.86730		9.86730	9.78140	9.78140		15.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	832.14890		0.83215	763.11420	0.76311	832.149	14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	54.84890		0.05485	71.71420	0.07171	54.849	14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	823.69940		0.82370	754.98890	0.75499	823.699	14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	56.39940		0.05640	73.58890	0.07359	56.399	14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	815.28360		0.81528	746.89930	0.74690	815.284	14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	57.98360		0.05798	75.49930	0.07550	57.984	14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.97240		9.97240	9.88530	9.88530		15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	458.87110		0.45887	421.96490	0.42196	458.871	15.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	426.47110		0.42647	476.66490	0.47666	426.471	15.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	454.31480		0.45431	417.93390	0.41793	454.315	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	431.91480		0.43191	482.63390	0.48263	431.915	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	450.01180		0.45001	413.93510	0.41394	450.012	15.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	437.61180		0.43761	488.63510	0.48864	437.612	15.52	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
CF CANDO CACV	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future	46.26260	46.26260	61.75850	61.75850				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future	60,789.90810	60,789.90810	65,691.91670	65,691.91670				0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	85,237.75650	85,237.75650	87,047.44130	87,047.44130				0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	46.26260	46.26260	61.75850	61.75850				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	198.89670	198.89670	-231.47840	-231.47840				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	489.51330	489.51330	489.03850	489.03850				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	187.03850	187.03850	-200.13480	-200.13480				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	422.45080	422.45080	431.49290	431.49290				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	627.61320	627.61320	637.83270	637.83270				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	341.61460	341.61460	348.54810	348.54810				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	71.13550	71.13550	73.24960	73.24960				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	2,642.51000	2,642.51000	2,821.86000	2,821.86000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future	60.25200	60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future	51.48800	51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future	2,681.20000	2,681.20000	2,853.59000	2,853.59000				0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,464.05000		1,464.05000	1,698.27660	1,698.27660			0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			2,526.84810		2,526.84810	2,692.92900	2,692.92900			0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future			60.41640		60.41640	66.78030	66.78030			0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future			45.46500		45.46500	51.74140	51.74140			0.00	0	5,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.65370		10.65370	10.67430	10.67430		21.71	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,113.94330		1.11394	1,134.84030	1.13484	1,113.943	27.90	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.24330		0.00024	0.54030	0.00054	0.243	27.90	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,103.95290		1.10395	1,124.86390	1.12486	1,103.953	27.75	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.25290		0.00025	0.56390	0.00056	0.253	27.75	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,093.96280		1.09396	1,114.88860	1.11489	1,093.963	27.61	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.26280		0.00026	0.58860	0.00059	0.263	27.61	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.81430		10.81430	10.83170	10.83170		17.67	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,032.45180		1.03245	1,057.23640	1.05724	1,032.452	16.10	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	58.15180		0.05815	65.53640	0.06554	58.152	16.10	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,024.02270		1.02402	1,048.88060	1.04888	1,024.023	16.11	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	59.72270		0.05972	67.18060	0.06718	59.723	16.11	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,015.62490		1.01562	1,040.55390	1.04055	1,015.625	16.12	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	61.32490		0.06132	68.85390	0.06885	61.325	16.12	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.96450		10.96450	10.98120	10.98120		17.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	634.04100		0.63404	653.60380	0.65360	634.041	17.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	459.54100		0.45954	462.40380	0.46240	459.541	17.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	629.31370		0.62931	648.83430	0.64883	629.314	17.40	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	464.81370		0.46481	467.63430	0.46763	464.814	17.40	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	624.62040		0.62462	644.09510	0.64410	624.620	17.41	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	470.12040		0.47012	472.89510	0.47290	470.120	17.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future			1.62250		1.62250	1.62690	1.62690		20.42	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,326.13100		0.13261	1,370.50850	0.13705	1,326.131	24.79	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	1.13100		0.00011	1.50850	0.00015	1.131	24.79	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,226.63030		0.12266	1,271.05240	0.12711	1,226.630	24.09	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	1.63030		0.00016	2.05240	0.00021	1.630	24.09	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,127.04510		0.11270	1,171.52330	0.11715	1,127.045	22.96	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	2.04510		0.00020	2.52330	0.00025	2.045	22.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63510		1.63510	1.64020	1.64020		17.79	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,551.00740		0.15510	1,594.79410	0.15948	1,551.007	16.59	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	100.00740		0.01000	92.79410	0.00928	100.007	16.59	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,464.74360		0.14647	1,507.52300	0.15075	1,464.744	16.46	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	113.74360		0.01137	105.52300	0.01055	113.744	16.46	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,383.60960		0.13836	1,425.33850	0.14253	1,383.610	16.50	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	132.60960		0.01326	123.33850	0.01233	132.610	16.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64830		1.64830	1.65310	1.65310		17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	821.39690		0.08214	845.51690	0.08455	821.397	17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	838.39690		0.08384	814.51690	0.08145	838.397	17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	781.10830		0.07811	804.14110	0.08041	781.108	17.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	898.10830		0.08981	873.14110	0.08731	898.108	17.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	742.69570		0.07427	764.66000	0.07647	742.696	17.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	959.69570		0.09597	933.66000	0.09337	959.696	17.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	515.39810		0.51540	516.64090	0.51664	515.398	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	339.69810		0.33970	340.94090	0.34094	339.698	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	510.27940		0.51028	511.52570	0.51153	510.279	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	344.57940		0.34458	345.82570	0.34583	344.579	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	520.55910		0.52056	521.79830	0.52180	520.559	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	334.85910		0.33486	336.09830	0.33610	334.859	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry			9.96860		9.96860	9.99010	9.99010		19.37	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	662.11640		0.66212	684.59410	0.68459	662.116	18.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	3.51640		0.00352	4.49410	0.00449	3.516	18.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	969.54050		0.96954	991.14410	0.99114	969.541	22.15	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.94050		0.00094	1.04410	0.00104	0.940	22.15	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	681.81490		0.68181	704.18520	0.70419	681.815	19.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	3.21490		0.00321	4.08520	0.00409	3.215	19.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	671.96200		0.67196	694.38470	0.69438	671.962	18.90	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	3.36200		0.00336	4.28470	0.00428	3.362	18.90	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.97010		9.97010	9.99160	9.99160		19.43	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	971.18500		0.97118	992.79370	0.99279	971.185	21.74	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	1.08500		0.00109	1.19370	0.00119	1.085	21.74	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	961.23190		0.96123	982.85170	0.98285	961.232	21.65	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	1.13190		0.00113	1.25170	0.00125	1.132	21.65	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	981.14010		0.98114	1,002.73560	1.00274	981.140	21.84	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	1.04010		0.00104	1.13560	0.00114	1.040	21.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.97800		9.97800	9.99930	9.99930		19.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	940.11060		0.94011	961.57460	0.96157	940.111	19.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	2.11060		0.00211	2.27460	0.00227	2.111	19.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	636.83870		0.63684	659.35760	0.65936	636.839	17.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	8.83870		0.00884	10.05760	0.01006	8.839	17.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,678.06200		1.67806	1,699.36810	1.69937	1,678.062	24.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.06200		0.00006	0.06810	0.00007	0.062	24.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,578.10010		1.57810	1,599.40980	1.59941	1,578.100	23.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.10010		0.00010	0.10980	0.00011	0.100	23.75	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	337.23120		0.33723	358.03260	0.35803	337.231	18.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	59.23120		0.05923	58.73260	0.05873	59.231	18.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	930.21120		0.93021	951.69010	0.95169	930.211	19.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.05	Put	2.21120		0.00221	2.39010	0.00239	2.211	19.64	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	920.31670		0.92032	941.81120	0.94181	920.317	19.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	2.31670		0.00232	2.51120	0.00251	2.317	19.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	239.94270		0.23994	259.22580	0.25923	239.943	18.65	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	111.94270		0.11194	109.92580	0.10993	111.943	18.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	488.77010		0.48877	510.34840	0.51035	488.770	17.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	20.77010		0.02077	21.04840	0.02105	20.770	17.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	413.45910		0.41346	434.81080	0.43481	413.459	17.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	35.45910		0.03546	35.51080	0.03551	35.459	17.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,878.02370		1.87802	1,899.32620	1.89933	1,878.024	25.64	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02370		0.00002	0.02620	0.00003	0.024	25.64	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,778.03840		1.77804	1,799.34230	1.79934	1,778.038	25.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.03840		0.00004	0.04230	0.00004	0.038	25.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,728.04880		1.72805	1,749.35370	1.74935	1,728.049	24.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.04880		0.00005	0.05370	0.00005	0.049	24.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.99690		9.99690	9.98000	9.98000		18.89	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	989.60100		0.98960	0.00000	0.00000	989.601	16.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.70100		0.00270	0.00000	0.00000	2.701	16.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	227.01330		0.22701	0.00000	0.00000	227.013	18.81	0.00	1,000	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	210.11330		0.21011	0.00000	0.00000	210.113	18.81	0.00	1,000	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,009.32520		1.00933	0.00000	0.00000	1,009.325	16.75	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	2.42520		0.00243	0.00000	0.00000	2.425	16.75	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	999.42790		0.99943	0.00000	0.00000	999.428	16.69	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	2.52790		0.00253	0.00000	0.00000	2.528	16.69	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.01800		10.01800	10.03820	10.03820		18.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	825.66690		0.82567	845.54780	0.84555	825.667	16.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	17.66690		0.01767	17.34780	0.01735	17.667	16.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	372.76880		0.37277	388.87780	0.38888	372.769	17.92	0.00	0	2,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Put	154.76880		0.15477	150.67780	0.15068	154.769	17.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,718.74260		1.71874	1,739.09230	1.73909	1,718.743	20.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.74260		0.00074	0.89230	0.00089	0.743	20.05	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	844.05170		0.84405	863.95570	0.86396	844.052	16.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	16.05170		0.01605	15.75570	0.01576	16.052	16.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	834.84390		0.83484	854.73680	0.85474	834.844	16.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	16.84390		0.01684	16.53680	0.01654	16.844	16.37	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.02400		10.02400	10.04400	10.04400		18.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,625.49320		1.62549	1,645.68320	1.64568	1,625.493	19.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.49320		0.00149	1.68320	0.00168	1.493	19.61	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	993.44620		0.99345	1,013.39750	1.01340	993.446	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	9.44620		0.00945	9.39750	0.00940	9.446	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	974.46960		0.97447	994.17270	0.99417	974.470	16.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	10.46960		0.01047	10.17270	0.01017	10.470	16.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	712.12040		0.71212	731.36160	0.73136	712.120	16.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	38.12040		0.03812	37.36160	0.03736	38.120	16.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,725.14830		1.72515	1,745.29680	1.74530	1,725.148	20.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.14830		0.00115	1.29680	0.00130	1.148	20.18	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	516.04420		0.51604	533.47290	0.53347	516.044	17.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	92.04420		0.09204	89.47290	0.08947	92.044	17.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	448.79870		0.44880	465.42960	0.46543	448.799	17.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	124.79870		0.12480	121.42960	0.12143	124.799	17.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	983.94730		0.98395	1,003.66100	1.00366	983.947	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	9.94730		0.00995	9.66100	0.00966	9.947	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,775.00780		1.77501	1,795.13900	1.79514	1,775.008	20.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.00780		0.00101	1.13900	0.00114	1.008	20.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	359.93690		0.35994	375.19640	0.37520	359.937	18.17	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	185.93690		0.18594	181.19640	0.18120	185.937	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.51	Call	581.87370		0.58187	600.49830	0.60050	581.874	17.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	67.87370		0.06787	66.49830	0.06650	67.874	17.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,924.68320		1.92468	1,944.77330	1.94477	1,924.683	21.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.68320		0.00068	0.77330	0.00077	0.683	21.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,824.88490		1.82488	1,845.00070	1.84500	1,824.885	20.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.88490		0.00088	1.00070	0.00100	0.885	20.76	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.03150		10.03150	10.05130	10.05130		18.55	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	946.91910		0.94692	966.27690	0.96628	946.919	16.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	15.41910		0.01542	14.97690	0.01498	15.419	16.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	937.64120		0.93764	956.98500	0.95698	937.641	16.30	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	16.14120		0.01614	15.68500	0.01569	16.141	16.30	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	956.22310		0.95622	975.59460	0.97559	956.223	16.27	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	14.72310		0.01472	14.29460	0.01429	14.723	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.07000		10.07000	10.08890	10.08890		18.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	828.40820		0.82841	845.20380	0.84520	828.408	16.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	58.40820		0.05841	56.30380	0.05630	58.408	16.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	601.32980		0.60133	615.79960	0.61580	601.330	16.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	131.32980		0.13133	126.89960	0.12690	131.330	16.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	878.56030		0.87856	895.71130	0.89571	878.560	16.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	48.56030		0.04856	46.81130	0.04681	48.560	16.38	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	836.67260		0.83667	853.52970	0.85353	836.673	16.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	56.67260		0.05667	54.62970	0.05463	56.673	16.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	456.11850		0.45612	468.36460	0.46836	456.118	17.67	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	226.11850		0.22612	219.46460	0.21946	226.118	17.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	820.18250		0.82018	836.91440	0.83691	820.183	16.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	60.18250		0.06018	58.01440	0.05801	60.183	16.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	664.40370		0.66440	679.64770	0.67965	664.404	16.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	104.40370		0.10440	100.74770	0.10075	104.404	16.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,823.60070		1.82360	1,842.48500	1.84249	1,823.601	19.06		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.60070		0.00360	3.58500	0.00359	3.601	19.06		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,774.08470		1.77408	1,792.95670	1.79296	1,774.085	18.87		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	4.08470		0.00408	4.05670	0.00406	4.085	18.87		0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	537.13220		0.53713	550.69940	0.55070	537.132	17.26		0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	167.13220		0.16713	161.79940	0.16180	167.132	17.26		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,873.17250		1.87317	1,892.06680	1.89207	1,873.173	19.24		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	3.17250		0.00317	3.16680	0.00317	3.173	19.24		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.11110		10.11110	10.12940	10.12940		18.19		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	892.65360		0.89265	908.36320	0.90836	892.654	16.44		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	81.55360		0.08155	78.96320	0.07896	81.554	16.44		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	884.69520		0.88470	900.34090	0.90034	884.695	16.45		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	83.59520		0.08360	80.94090	0.08094	83.595	16.45		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	507.57980		0.50758	518.76140	0.51876	507.580	17.57		0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	276.47980		0.27648	269.36140	0.26936	276.480	17.57		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	908.67960		0.90868	924.51310	0.92451	908.680	16.41		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	77.57960		0.07758	75.11310	0.07511	77.580	16.41		0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	900.64800		0.90065	916.42070	0.91642	900.648	16.43		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	79.54800		0.07955	77.02070	0.07702	79.548	16.43		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.11550		10.11550	10.13380	10.13380		18.19		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	939.98410		0.93998	955.74650	0.95575	939.984	16.41		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	74.48410		0.07448	71.94650	0.07195	74.484	16.41		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	931.87510		0.93188	947.59590	0.94760	931.875	16.42		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	76.37510		0.07638	73.79590	0.07380	76.375	16.42		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	678.43870		0.67844	692.60670	0.69261	678.439	16.80		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	162.93870		0.16294	158.80670	0.15881	162.939	16.80		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	616.10300		0.61610	628.11220	0.62811	616.103	17.08		0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	200.60300		0.20060	194.31220	0.19431	200.603	17.08		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.24	Call	948.12740		0.94813	963.93100	0.96393	948.127	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	72.62740		0.07263	70.13100	0.07013	72.627	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,870.74820		1.87075	1,889.00840	1.88901	1,870.748	17.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.24820		0.00525	5.20840	0.00521	5.248	17.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,821.60520		1.82161	1,839.85680	1.83986	1,821.605	17.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	6.10520		0.00611	6.05680	0.00606	6.105	17.31	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	741.08070		0.74108	755.68550	0.75569	741.081	16.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	135.58070		0.13558	131.88550	0.13189	135.581	16.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,920.00050		1.92000	1,938.26800	1.93827	1,920.000	17.45	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.50050		0.00450	4.46800	0.00447	4.501	17.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.15360		10.15360	10.17170	10.17170		18.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	486.21730		0.48622	496.51210	0.49651	486.217	17.94	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	402.61730		0.40262	394.81210	0.39481	402.617	17.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	880.93810		0.88094	896.09300	0.89609	880.938	16.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	127.33810		0.12734	124.39300	0.12439	127.338	16.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	873.52760		0.87353	888.61930	0.88862	873.528	16.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	129.92760		0.12993	126.91930	0.12692	129.928	16.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	829.82480		0.82982	844.52170	0.84452	829.825	16.61	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	146.22480		0.14622	142.82170	0.14282	146.225	16.61	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	888.38430		0.88838	903.60350	0.90360	888.384	16.53	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	124.78430		0.12478	121.90350	0.12190	124.784	16.53	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.15800		10.15800	10.17610	10.17610		18.17	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	480.68010		0.48068	490.89090	0.49089	480.680	18.03	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	422.68010		0.42268	414.79090	0.41479	422.680	18.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	815.84990		0.81585	830.42080	0.83042	815.850	16.67	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	157.84990		0.15785	154.32080	0.15432	157.850	16.67	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	808.81740		0.80882	823.31790	0.82332	808.817	16.68	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	160.81740		0.16082	157.21790	0.15722	160.817	16.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.55	Call	781.06110		0.78106	795.27780	0.79528	781.061	16.72	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	173.06110		0.17306	169.17780	0.16918	173.061	16.72	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	822.91730		0.82292	837.55800	0.83756	822.917	16.66	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	154.91730		0.15492	151.45800	0.15146	154.917	16.66	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.16240		10.16240	10.18050	10.18050		18.12	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	864.77090		0.86477	879.75710	0.87976	864.771	16.57	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	142.37090		0.14237	139.25710	0.13926	142.371	16.57	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	857.52390		0.85752	872.44570	0.87245	857.524	16.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	145.12390		0.14512	141.94570	0.14195	145.124	16.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	753.20240		0.75320	767.07830	0.76708	753.202	16.73	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	190.80240		0.19080	186.57830	0.18658	190.802	16.73	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,874.45520		1.87446	1,892.56660	1.89257	1,874.455	17.34	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	12.05520		0.01206	12.06660	0.01207	12.055	17.34	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	872.05350		0.87205	887.10360	0.88710	872.054	16.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	139.65350		0.13965	136.60360	0.13660	139.654	16.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	690.26820		0.69027	703.41740	0.70342	690.268	16.91	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	227.86820		0.22787	222.91740	0.22292	227.868	16.91	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,923.02990		1.92303	1,941.16100	1.94116	1,923.030	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	10.62990		0.01063	10.66100	0.01066	10.630	17.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.20640		10.20640	10.22420	10.22420		18.13	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	923.32150		0.92332	938.40620	0.93841	923.321	16.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	166.92150		0.16692	164.20620	0.16421	166.922	16.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	756.22410		0.75622	769.64770	0.76965	756.224	16.81	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	249.82410		0.24982	245.44770	0.24545	249.824	16.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,926.18830		1.92619	1,944.09770	1.94410	1,926.188	17.55	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	19.78830		0.01979	19.89770	0.01990	19.788	17.55	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	937.61090		0.93761	952.81390	0.95281	937.611	16.56	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	161.21090		0.16121	158.61390	0.15861	161.211	16.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.44	Call	930.44850		0.93045	945.59370	0.94559	930.449	16.57	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	164.04850		0.16405	161.39370	0.16139	164.048	16.57	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.24550	10.24550	10.26300	10.26300			18.13	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	869.58920		0.86959	880.97990	0.88098	869.589	16.68	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	234.08920		0.23409	227.97990	0.22798	234.089	16.68	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	882.63250		0.88263	894.17760	0.89418	882.633	16.66	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	227.13250		0.22713	221.17760	0.22118	227.133	16.66	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	876.09430		0.87609	887.56230	0.88756	876.094	16.67	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	230.59430		0.23059	224.56230	0.22456	230.594	16.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.34940	10.34940	10.36520	10.36520			18.16	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,387.68860		1.38769	1,394.69930	1.39470	1,387.689	16.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	128.28860		0.12829	119.49930	0.11950	128.289	16.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,379.51120		1.37951	1,386.41860	1.38642	1,379.511	16.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	130.11120		0.13011	121.21860	0.12122	130.111	16.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,371.35360		1.37135	1,378.15710	1.37816	1,371.354	16.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	131.95360		0.13195	122.95710	0.12296	131.954	16.33	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.37970	10.37970	10.39490	10.39490			18.09	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,424.89200		1.42489	1,431.31390	1.43131	1,424.892	16.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	135.19200		0.13519	126.41390	0.12641	135.192	16.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,416.74400		1.41674	1,423.07590	1.42308	1,416.744	16.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	137.04400		0.13704	128.17590	0.12818	137.044	16.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,408.61530		1.40862	1,414.85680	1.41486	1,408.615	16.30	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	138.91530		0.13892	129.95680	0.12996	138.915	16.30	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.49230	10.49230	10.50400	10.50400			18.15	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	978.01460		0.97801	967.86360	0.96786	978.015	16.95	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	445.71460		0.44571	423.86360	0.42386	445.715	16.95	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	988.80170		0.98880	978.85590	0.97886	988.802	16.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	436.50170		0.43650	414.85590	0.41486	436.502	16.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.95	Call	983.39320		0.98339	973.34450	0.97334	983.393	16.93	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	441.09320		0.44109	419.34450	0.41934	441.093	16.93	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			113.61660		113.61660	113.58146	113.58146			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	1,383.40000		1.38340	1,418.54000	1.41854	1,383.400		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	1,393.40000		1.39340	1,428.54000	1.42854	1,393.400		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	1,373.40000		1.37340	1,408.54000	1.40854	1,373.400		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.46102		85.42297	9.32966	86.44346			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	3,669.23000		3.66923	2,648.74000	2.64874	3,669.230		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,371.64000		74.37164	75,392.13000	75.39213	74,371.640		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.58200		82.84732	9.44604	83.88216			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,916.92000		8.91692	7,882.08000	7.88208	8,916.920		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,828.64000		8.82864	7,793.80000	7.79380	8,828.640		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,740.49000		8.74049	7,705.65000	7.70565	8,740.490		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			427.81200		427.81200	430.95400	430.95400			12,834,360.00	3	383.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	181,780.00000		18.17800	150,360.00000	15.03600	181,780.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	181,880.00000		18.18800	150,460.00000	15.04600	181,880.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	181,980.00000		18.19800	150,560.00000	15.05600	181,980.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			433.84900		433.84900	437.03600	437.03600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	121,410.00000		12.14100	89,540.00000	8.95400	121,410.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	121,510.00000		12.15100	89,640.00000	8.96400	121,510.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	121,610.00000		12.16100	89,740.00000	8.97400	121,610.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 01/08/2013		Index Future	203.80000	203.80000	204.51500	204.51500			0.00	0	1,050.00
IGOV	On 07/11/2013		Index Future	206.70300	206.70300	207.42900	207.42900			0.00	0	7.00
ILBI	On 01/08/2013		Index Future	554.51900	554.51900	558.86600	558.86600			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.15000	94.85000	5.15000	94.85000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.22000	94.78000	5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.30000	94.70000	5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.38000	94.62000	5.38000	94.62000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.50000	94.50000	5.48000	94.52000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.68000	94.32000	5.62000	94.38000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.77000	94.23000	5.69000	94.31000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	6.07000	93.93000	5.94000	94.06000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.31000	93.69000	6.15000	93.85000			0.00	1,000	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.55000	93.45000	6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.81000	93.19000	6.70000	93.30000			0.00	1,000	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.11000	92.89000	7.00000	93.00000			0.00	0	0.00
NZ\$ / R	On 14/06/2013		Foreign Exchange Future	7.87340	7.87340	7.95540	7.95540		20.38	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.34	Call	534.60800	0.53461	616.76140	0.61676	534.608	23.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.20800		0.00121	1.36140	0.00136	1.208	23.09	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	524.67980		0.52468	606.82410	0.60682	524.680	22.88	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.27980		0.00128	1.42410	0.00142	1.280	22.88	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	514.75650		0.51476	596.89030	0.59689	514.757	22.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.35650		0.00136	1.49030	0.00149	1.357	22.68	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.94960		7.94960	8.02720	8.02720		12.50	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	431.26130		0.43126	494.90040	0.49490	431.261	12.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	71.66130		0.07166	57.70040	0.05770	71.661	12.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	423.81410		0.42381	486.81600	0.48682	423.814	12.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	74.21410		0.07421	59.61600	0.05962	74.214	12.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	416.43370		0.41643	478.94250	0.47894	416.434	12.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	76.83370		0.07683	61.74250	0.06174	76.834	12.44	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.00210		8.00210	8.07990	8.07990		14.04	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	264.21560		0.26422	299.11770	0.29912	264.216	14.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	412.11560		0.41212	369.21770	0.36922	412.116	14.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	260.63520		0.26064	295.12340	0.29512	260.635	14.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	418.53520		0.41854	375.22340	0.37522	418.535	14.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	267.84290		0.26784	303.15890	0.30316	267.843	14.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	405.74290		0.40574	363.25890	0.36326	405.743	14.35	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.63182		104.13217	7.50481	104.99275			14,266,107.29	137	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,337.65000		2.33765	1,477.07000	1.47707	2,337.650		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,268.28000		2.26828	1,407.70000	1.40770	2,268.280		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	2,198.97000		2.19897	1,338.39000	1.33839	2,198.970		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.72848		101.68607	7.59606	102.55885			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	8,556.06000		8.55606	7,683.28000	7.68328	8,556.060		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,483.33000		8.48333	7,610.55000	7.61055	8,483.330		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,410.65000		8.41065	7,537.87000	7.53787	8,410.650		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.21154		119.46481	6.18037	119.53116		1.84	1,310,648,430.51	10,971	19,204.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,009.18000		90.00918	90,075.53000	90.07553	90,009.180	1.97	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.36543		114.34447	6.32907	114.41179		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	105.47000		0.10547	117.00000	0.11700	105.470	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,552.82000		1.55282	1,497.03000	1.49703	1,552.820	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	108.43000		0.10843	120.20000	0.12020	108.430	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,536.96000		1.53696	1,481.41000	1.48141	1,536.960	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	111.45000		0.11145	123.47000	0.12347	111.450	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,521.16000		1.52116	1,465.86000	1.46586	1,521.160	1.86	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.53913		115.88298	6.49624	115.95127		1.64	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	154.42000		0.15442	168.28000	0.16828	154.420	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,565.80000		1.56580	1,511.37000	1.51137	1,565.800	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	148.17000		0.14817	161.60000	0.16160	148.170	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,591.94000		1.59194	1,537.08000	1.53708	1,591.940	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	151.27000		0.15127	164.92000	0.16492	151.270	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,578.84000		1.57884	1,524.20000	1.52420	1,578.840	1.63	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.75480		110.64316	6.70313	110.71238		1.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	64.62000		0.06462	71.55000	0.07155	64.620	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,161.50000		2.16150	2,099.21000	2.09921	2,161.500	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	62.23000		0.06223	68.94000	0.06894	62.230	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,186.63000		2.18663	2,124.12000	2.12412	2,186.630	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	63.41000		0.06341	70.24000	0.07024	63.410	1.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Put	2,174.05000		2.17405	2,111.66000	2.11166	2,174.050	1.46		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.98160		121.77542	7.84984	123.00599		11.45		424,996,215.80	3,490	62,318.00
R186	On 01/08/2013	Bond Future	7.20	Call	218.01000		0.21801	363.57000	0.36357	218.010	11.36		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,781.91000		7.78191	6,696.90000	6.69690	7,781.910	11.36		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	264.22000		0.26422	432.72000	0.43272	264.220	11.37		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,324.74000		7.32474	6,262.67000	6.26267	7,324.740	11.37		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	626.71000		0.62671	943.29000	0.94329	626.710	11.45		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	5,211.14000		5.21114	4,297.15000	4.29715	5,211.140	11.45		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,503.01000		112.50301	113,733.58000	113.73358	112,503.010	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	94.08000		0.09408	169.40000	0.16940	94.080	11.30		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,699.25000		9.69925	8,544.00000	8.54400	9,699.250	11.30		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.50	Call	6.50000		0.00650	14.64000	0.01464	6.500	11.14		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,915.34000		14.91534	13,692.91000	13.69291	14,915.340	11.14		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	27.52000		0.02752	55.11000	0.05511	27.520	11.22		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,248.05000		12.24805	11,045.07000	11.04507	12,248.050	11.22		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	35.77000		0.03577	70.07000	0.07007	35.770	11.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,727.46000		11.72746	10,531.19000	10.53119	11,727.460	11.24		0.00	0	100.00
R186	On 07/11/2013	Bond Future			8.07610		123.49401	7.93932	124.74199		11.68		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,445.15000		7.44515	8,409.14000	8.40914	7,445.150	12.19		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,553.71000		1.55371	1,269.72000	1.26972	1,553.710	12.19		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,114.09000		4.11409	4,831.55000	4.83155	4,114.090	12.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,537.25000		3.53725	3,006.73000	3.00673	3,537.250	12.00		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	Call	4,161.57000		4.16157	4,883.61000	4.88361	4,161.570	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,494.81000		3.49481	2,968.87000	2.96887	3,494.810	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,209.33000		4.20933	4,935.94000	4.93594	4,209.330	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,452.75000		3.45275	2,931.38000	2.93138	3,452.750	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	218.23000		0.21823	305.09000	0.30509	218.230	11.37	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,769.71000		15.76971	14,608.59000	14.60859	15,769.710	11.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	401.24000		0.40124	542.68000	0.54268	401.240	11.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,306.31000		13.30631	12,199.77000	12.19977	13,306.310	11.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.16394		119.86512	8.02227	121.12995		11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,147.65000		3.14765	3,684.82000	3.68482	3,147.650	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,896.70000		6.89670	6,169.04000	6.16904	6,896.700	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,183.25000		3.18325	3,724.26000	3.72426	3,183.250	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,839.79000		6.83979	6,115.97000	6.11597	6,839.790	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,112.66000		3.11266	3,646.01000	3.64601	3,112.660	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,954.31000		6.95431	6,222.83000	6.22283	6,954.310	12.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.25567		121.48847	8.10884	122.77043		11.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,837.10000		1.83710	2,174.19000	2.17419	1,837.100	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,474.40000		12.47440	11,529.53000	11.52953	12,474.400	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,858.34000		1.85834	2,198.27000	2.19827	1,858.340	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,398.01000		12.39801	11,455.98000	11.45598	12,398.010	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,816.03000		1.81603	2,150.29000	2.15029	1,816.030	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,551.07000		12.55107	11,603.37000	11.60337	12,551.070	11.62	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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

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			290.36569		290.36569	290.28503	290.28503			13,937,553.12	48	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	4,624.31000		4.62431	4,704.97000	4.70497	4,624.310		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	4,634.31000		4.63431	4,714.97000	4.71497	4,634.310		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	4,644.31000		4.64431	4,724.97000	4.72497	4,644.310		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.78741		104.94843	5.79415	104.93940		1.14	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,702.75000		67.70275	67,693.72000	67.69372	67,702.750		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		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.91161		106.42956	5.92006	106.42042		1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	14.76000		0.01476	14.55000	0.01455	14.760		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,237.98000		1.23798	1,246.91000	1.24691	1,237.980		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	15.29000		0.01529	15.08000	0.01508	15.290		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,227.51000		1.22751	1,236.44000	1.23644	1,227.510		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	15.84000		0.01584	15.63000	0.01563	15.840		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,217.06000		1.21706	1,225.99000	1.22599	1,217.060		0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.05791		103.45280	6.06884	103.44362		0.94	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	86.23000		0.08623	84.87000	0.08487	86.230		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	759.89000		0.75989	767.71000	0.76771	759.890		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	82.96000		0.08296	81.64000	0.08164	82.960		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	773.60000		0.77360	781.46000	0.78146	773.600		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	84.58000		0.08458	83.25000	0.08325	84.580		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	766.73000		0.76673	774.58000	0.77458	766.730		0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.31596		104.85385	6.33155	104.84455		0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	32.24000		0.03224	31.53000	0.03153	32.240		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	967.46000		0.96746	976.05000	0.97605	967.460		0.00	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	Call	31.10000	0.03110	30.42000	0.03042	31.100	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	978.44000	0.97844	987.06000	0.98706	978.440	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	31.67000	0.03167	30.97000	0.03097	31.670	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	972.95000	0.97295	981.55000	0.98155	972.950	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			214.16547	214.16547	216.76271	216.76271			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	8,824.53000	8.82453	6,227.29000	6.22729	8,824.530		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	8,834.53000	8.83453	6,237.29000	6.23729	8,834.530		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	8,844.53000	8.84453	6,247.29000	6.24729	8,844.530		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.84023	108.19267	6.72656	108.60720		3.87	1,622,890.05	15	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,979.47000	94.97947	95,394.00000	95.39400	94,979.470	4.08	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.96832	105.56017	6.84522	105.98058		3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	59.72000	0.05972	87.46000	0.08746	59.720	3.89	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,456.75000	4.45675	4,064.08000	4.06408	4,456.750	3.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	137.90000	0.13790	191.84000	0.19184	137.900	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,537.16000	3.53716	3,170.69000	3.17069	3,537.160	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	141.73000	0.14173	196.84000	0.19684	141.730	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,505.56000	3.50556	3,140.26000	3.14026	3,505.560	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	145.79000	0.14579	202.10000	0.20210	145.790	3.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Put	3,474.21000		3.47421	3,110.11000	3.11011	3,474.210	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,330.65000		103.33065	103,751.06000	103.75106	103,330.650	4.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.09755		106.98035	6.96427	107.40651		3.67	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	303.95000		0.30395	389.43000	0.38943	303.950	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,348.00000		3.34800	3,007.32000	3.00732	3,348.000	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	198.08000		0.19808	259.90000	0.25990	198.080	3.63	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,938.96000		3.93896	3,574.62000	3.57462	3,938.960	3.63	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	292.41000		0.29241	375.45000	0.37545	292.410	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,402.59000		3.40259	3,059.47000	3.05947	3,402.590	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	298.13000		0.29813	382.39000	0.38239	298.130	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,375.24000		3.37524	3,033.34000	3.03334	3,375.240	3.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.23600		104.26799	7.09122	104.69990		3.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	177.88000		0.17788	230.41000	0.23041	177.880	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,687.64000		4.68764	4,308.26000	4.30826	4,687.640	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	171.27000		0.17127	222.27000	0.22227	171.270	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,743.79000		4.74379	4,362.88000	4.36288	4,743.790	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	174.55000		0.17455	226.31000	0.22631	174.550	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,715.69000		4.71569	4,335.54000	4.33554	4,715.690	3.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.02387		105.30015	6.90595	105.83602		5.36	85,398,421.65	811	14,365.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,416.65000		96.41665	96,952.52000	96.95252	96,416.650	5.63	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	5.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.13449		106.78621	7.00888	107.32969		5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	293.94000		0.29394	393.66000	0.39366	293.940	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,015.70000		4.01570	3,571.94000	3.57194	4,015.700	5.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	301.11000		0.30111	402.63000	0.40263	301.110	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,977.85000		3.97785	3,535.89000	3.53589	3,977.850	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	308.41000		0.30841	411.76000	0.41176	308.410	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,940.15000		3.94015	3,500.02000	3.50002	3,940.150	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,209.47000		1.20947	1,471.77000	1.47177	1,209.470	5.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,791.50000		1.79150	1,510.32000	1.51032	1,791.500	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.24059		104.19212	7.10705	104.74296		5.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	574.90000		0.57490	712.95000	0.71295	574.900	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,102.91000		4.10291	3,690.12000	3.69012	4,102.910	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	584.36000		0.58436	724.06000	0.72406	584.360	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,069.54000		4.06954	3,658.40000	3.65840	4,069.540	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	565.56000		0.56556	701.98000	0.70198	565.560	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,136.42000		4.13642	3,722.00000	3.72200	4,136.420	5.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35752		105.60318	7.21513	106.16148		5.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	412.47000		0.41247	511.18000	0.51118	412.470	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,681.61000		5.68161	5,222.02000	5.22202	5,681.610	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	418.90000		0.41890	518.78000	0.51878	418.900	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,646.50000		5.64650	5,188.08000	5.18808	5,646.500	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	406.12000		0.40612	503.67000	0.50367	406.120	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,716.81000		5.71681	5,256.06000	5.25606	5,716.810	4.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.75410		101.16633	5.71706	101.18255		0.41	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,168.22000		30.16822	30,184.44000	30.18444	30,168.220	0.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.42540		102.59412	6.33288	102.61059		0.29	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.40000		0.00140	1.81000	0.00181	1.400	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	382.68000		0.38268	366.62000	0.36662	382.680	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.43000		0.00143	1.85000	0.00185	1.430	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	380.91000		0.38091	364.86000	0.36486	380.910	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.47000		0.00147	1.90000	0.00190	1.470	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	379.16000		0.37916	363.12000	0.36312	379.160	0.28	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.25376		100.40758	7.13119	101.03185		6.71	1,004,075.80	10	13,675.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,836.39000		92.83639	93,460.66000	93.46066	92,836.390	7.07	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.35725		101.82466	7.22796	102.45773		6.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	578.46000		0.57846	745.14000	0.74514	578.460	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,899.14000		3.89914	3,432.75000	3.43275	3,899.140	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	590.11000		0.59011	759.18000	0.75918	590.110	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,860.03000		3.86003	3,396.03000	3.39603	3,860.030	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	601.94000		0.60194	773.40000	0.77340	601.940	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,821.14000		3.82114	3,359.53000	3.35953	3,821.140	6.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.45706		99.55504	7.32087	100.19668		6.74	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	815.82000		0.81582	995.72000	0.99572	815.820	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,644.15000		4.64415	4,182.41000	4.18241	4,644.150	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	791.67000		0.79167	967.76000	0.96776	791.670	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,718.36000		4.71836	4,252.81000	4.25281	4,718.360	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	803.68000		0.80368	981.67000	0.98167	803.680	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,681.17000		4.68117	4,217.52000	4.21752	4,681.170	6.72	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.56789		100.90330	7.42414	101.55369		6.53	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	543.04000		0.54304	663.98000	0.66398	543.040	6.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.21	Put	6,900.57000		6.90057	6,371.12000	6.37112	6,900.570	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	527.33000		0.52733	645.62000	0.64562	527.330	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,982.16000		6.98216	6,450.06000	6.45006	6,982.160	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	535.14000		0.53514	654.75000	0.65475	535.140	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,941.31000		6.94131	6,410.53000	6.41053	6,941.310	6.43	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.35780		98.83989	7.22017	99.62099		7.52	851,110,292.79	8,611	18,509.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,795.42000		89.79542	90,576.52000	90.57652	89,795.420	7.88	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.88	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.45496		96.83896	7.31071	97.63105		7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	679.68000		0.67968	894.74000	0.89474	679.680	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,398.73000		4.39873	3,821.70000	3.82170	4,398.730	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	693.14000		0.69314	911.19000	0.91119	693.140	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,354.96000		4.35496	3,780.92000	3.78092	4,354.960	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	706.79000		0.70679	927.85000	0.92785	706.790	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,311.43000		4.31143	3,740.40000	3.74040	4,311.430	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,163.41000		2.16341	2,613.69000	2.61369	2,163.410	8.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,917.72000		1.91772	1,575.91000	1.57591	1,917.720	8.16	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.54638		98.14182	7.39550	98.94462		7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	928.39000		0.92839	1,156.30000	1.15630	928.390	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,260.55000		5.26055	4,685.66000	4.68566	5,260.550	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	942.75000		0.94275	1,173.10000	1.17310	942.750	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,219.04000		5.21904	4,646.59000	4.64659	5,219.040	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	914.70000		0.91470	1,140.22000	1.14022	914.700	7.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.74	Put	5,302.77000		5.30277	4,725.49000	4.72549	5,302.770	7.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.64222		96.07436	7.48423	96.88804		7.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	632.66000		0.63266	788.40000	0.78840	632.660	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,823.94000		7.82394	7,166.00000	7.16600	7,823.940	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	641.82000		0.64182	799.26000	0.79926	641.820	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,777.11000		7.77711	7,120.87000	7.12087	7,777.110	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	623.59000		0.62359	777.65000	0.77765	623.590	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,870.88000		7.87088	7,211.26000	7.21126	7,870.880	7.68	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.85636		76.87586	8.72501	77.90442		16.30	1,153,137.90	15	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,926.75000		66.92675	67,955.31000	67.95531	66,926.750	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	177.88000		0.17788	290.65000	0.29065	177.880	16.12	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,300.98000		7.30098	6,385.19000	6.38519	7,300.980	16.12	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.94906		74.81644	8.81359	75.85956		17.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,421.31000		2.42131	2,891.64000	2.89164	2,421.310	17.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,754.92000		4.75492	4,182.13000	4.18213	4,754.920	17.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,876.52000		2.87652	3,399.55000	3.39955	2,876.520	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,103.63000		4.10363	3,583.54000	3.58354	4,103.630	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,910.69000		2.91069	3,437.46000	3.43746	2,910.690	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,059.72000		4.05972	3,543.37000	3.54337	4,059.720	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,945.09000		2.94509	3,475.59000	3.47559	2,945.090	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,016.16000		4.01616	3,503.54000	3.50354	4,016.160	17.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Call	5,793.22000		5.79322	6,554.90000	6.55490	5,793.220	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,776.93000		1.77693	1,495.49000	1.49549	1,776.930	18.18	0.00	0	980.00
R209	On 06/02/2014	Bond Future			9.03501		75.82306	8.89558	76.88025		17.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,844.77000		2.84477	3,293.92000	3.29392	2,844.770	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,545.55000		6.54555	5,937.51000	5.93751	6,545.550	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,786.19000		2.78619	3,229.36000	3.22936	2,786.190	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,649.09000		6.64909	6,035.07000	6.03507	6,649.090	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,815.40000		2.81540	3,261.55000	3.26155	2,815.400	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,597.17000		6.59717	5,986.13000	5.98613	6,597.170	17.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.12245		73.70489	8.97891	74.77647		18.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,693.32000		1.69332	1,978.60000	1.97860	1,693.320	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,019.31000		12.01931	11,233.01000	11.23301	12,019.310	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,656.32000		1.65632	1,937.04000	1.93704	1,656.320	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,163.49000		12.16349	11,372.63000	11.37263	12,163.490	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,674.75000		1.67475	1,957.75000	1.95775	1,674.750	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,091.26000		12.09126	11,302.68000	11.30268	12,091.260	17.77	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			166.62620		166.62620	166.99149	166.99149			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	6,363.80000		6.36380	5,998.51000	5.99851	6,363.800		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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	173.00	Put	6,373.80000	6.37380	6,008.51000	6.00851	6,373.800		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	6,383.80000	6.38380	6,018.51000	6.01851	6,383.800		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.65708	130.65708	130.62606	130.62606			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	667.08000	0.66708	636.06000	0.63606	667.080		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	657.08000	0.65708	626.06000	0.62606	657.080		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	647.08000	0.64708	616.06000	0.61606	647.080		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			135.57545	135.57545	135.74989	135.74989			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	2,414.55000	2.41455	2,240.11000	2.24011	2,414.550		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	2,424.55000	2.42455	2,250.11000	2.25011	2,424.550		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	2,434.55000	2.43455	2,260.11000	2.26011	2,434.550		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.61259	88.54844	8.47097	89.69381		14.43	885,484.40	10	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,933.42000	77.93342	79,078.79000	79.07879	77,933.420	15.09	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	15.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.70900	86.26135	8.56274	87.42289		15.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,052.52000	3.05252	3,649.18000	3.64918	3,052.520	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,995.83000	3.99583	3,430.95000	3.43095	3,995.830	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	3,088.91000		3.08891	3,689.77000	3.68977	3,088.910	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,952.36000		3.95236	3,391.68000	3.39168	3,952.360	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,125.54000		3.12554	3,730.59000	3.73059	3,125.540	15.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,909.25000		3.90925	3,352.76000	3.35276	3,909.250	15.66	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.80008		87.42178	8.64924	88.59913		15.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,820.31000		2.82031	3,311.07000	3.31107	2,820.310	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,734.03000		6.73403	6,047.44000	6.04744	6,734.030	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,760.54000		2.76054	3,244.60000	3.24460	2,760.540	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,839.51000		6.83951	6,146.22000	6.14622	6,839.510	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,790.33000		2.79033	3,277.74000	3.27774	2,790.330	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,786.62000		6.78662	6,096.68000	6.09668	6,786.620	15.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.88917		85.06727	8.73374	86.26051		15.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,788.60000		1.78860	2,112.64000	2.11264	1,788.600	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,934.22000		11.93422	11,065.02000	11.06502	11,934.220	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,750.53000		1.75053	2,069.54000	2.06954	1,750.530	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,075.43000		12.07543	11,201.20000	11.20120	12,075.430	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,769.49000		1.76949	2,091.01000	2.09101	1,769.490	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,004.69000		12.00469	11,132.97000	11.13297	12,004.690	15.75	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.91516		78.15608	8.79903	79.10501		17.41	390,780.40	5	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	67,708.18000		67.70818	68,657.11000	68.65711	67,708.180	18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.16	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.00664		75.97496	8.88685	76.93725		18.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	636.74000		0.63674	795.47000	0.79547	636.740	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,454.02000		11.45402	10,650.46000	10.65046	11,454.020	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	649.11000		0.64911	810.20000	0.81020	649.110	18.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.80	Put	11,367.24000		11.36724	10,566.04000	10.56604	11,367.240	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	661.65000		0.66165	825.13000	0.82513	661.650	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,280.83000		11.28083	10,482.02000	10.48202	11,280.830	18.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.95614		101.57895	8.85012	102.69479			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	12,985.60000		12.98560	11,869.76000	11.86976	12,985.600		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	12,856.05000		12.85605	11,740.21000	11.74021	12,856.050		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,726.75000		12.72675	11,610.91000	11.61091	12,726.750		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.04941		98.59159	8.93990	99.72312			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,929.57000		13.92957	12,798.04000	12.79804	13,929.570		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,800.24000		13.80024	12,668.71000	12.66871	13,800.240		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,671.17000		13.67117	12,539.64000	12.53964	13,671.170		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.00470		0.09660	966.01370	0.09660	966.005	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00470		0.00000	0.01370	0.00000	0.005	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.01960		0.08660	866.04870	0.08660	866.020	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.01960		0.00000	0.04870	0.00000	0.020	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.07520		0.07661	766.16090	0.07662	766.075	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.07520		0.00001	0.16090	0.00002	0.075	12.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	463.09620	0.04631	465.17830	0.04652	463.096	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	385.09620	0.03851	387.17830	0.03872	385.096	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	416.35550	0.04164	418.46410	0.04185	416.356	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	438.35550	0.04384	440.46410	0.04405	438.356	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	375.11250	0.03751	377.23830	0.03772	375.113	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	497.11250	0.04971	499.23830	0.04992	497.113	13.73	0.00	0	0.00
Total for Derivatives :										2,994,817,669.49	54,972	2 833 487.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	101.17816		101.16277			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.04000	105.64508	7.01000	105.67984			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	99.79557		101.44964			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.15500	107.09937	8.04000	107.61620			0.00	0	56,478,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.31898		100.29859			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.43515		100.41486			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.68735	8.00000	47.67718			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.02000	97.42239	8.90500	97.87751			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.19000	103.18132	7.16000	103.21174			22,914,530,000.00	3,187,000	6,469,000.00
AB07	On 07/03/2014	Spot Bond			6.88000	103.65709	6.88500	103.63444			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.79575		100.77569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.47500	106.97798	8.36500	107.32636			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	99.80291		101.39862			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.70000	135.71068	0.70000	135.65475		14,329,700,000.00	20,471,000	20,731,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.60000	272.64422	1.60000	272.52516			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.30395		100.28434			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.29638		100.28147			0.00	1,200,000	400,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.53641		100.52097			0.00	0	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.89734		99.87992			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.89256		99.87433			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.88925		99.87049			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.45000	109.31523	7.42000	109.34440			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.05990		102.04222			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.48000	104.36710	7.48500	104.34008			0.00	0	8,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.56576		102.54731			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.36145		100.34268			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.29873		101.27795			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.25332		101.23394			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.36477		101.34363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	101.54537		101.52590			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.58000	104.63261	6.58500	104.61267		1,895,040,000.00		288,000	735,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.42205		100.40608			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.34460		100.32957			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.45000	129.52541	4.45000	129.45900			0.00	0	164,000.00
ABLI03	On 15/03/2015	Spot Bond	2.27000	125.41111	2.27000	125.35411		19,749,000,000.00		8,700,000	4,350,000.00
ABLI04	On 11/10/2016	Spot Bond	1.95000	117.74295	1.95000	117.69042			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.85000	104.65917	2.85000	104.60984			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.77500	118.52414	10.66500	118.79494			0.00	0	2,433,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.81468		101.78338			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.77880		101.75373			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.87660		101.85013			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.10955		102.08170			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.25000	114.52888	3.25000	114.47372			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.89104	100.00000	30.73293			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.34000	168.60503	1.34000	168.53261			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.36459	2.76000	150.29416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	1.37000	175.02548	1.37000	174.95009			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.88000	170.44693	1.80000	172.52384			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.77125	70.69446	7.66125	71.01546			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.77125	70.69446	7.66125	71.01546			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.24045	84.61000	15.21487			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.11000		89.17000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.83693		99.81842			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.38000		91.38000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.49710	100.00000	40.42026			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.11000		90.12000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.80000		90.81000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	85.97000		86.06000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.87000		85.96000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.17368		101.15622			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.01825		101.00087			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.26000		85.41000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.02000	102.24838	7.02500	102.22175			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	110.39000		110.79000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	88.73000		88.88000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.84000		89.84000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.44000		89.57000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.33086		101.31335			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98000	116.64273	6.95000	116.68815			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	105.10000		102.60000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.08755		101.06863			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.73000		86.90000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.02000		86.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.09000	104.89381	2.04000	105.38551			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.28000	150.91332	2.26000	151.21442			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.48000	193.89304	2.40000	196.16465			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	108.66000		106.90000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	85.78000		86.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.19000	93.04380	9.06500	93.76948			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond	0.00000	100.60000		100.60000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.07000		91.32000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	94.92000		94.54000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.11954		103.33573			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.07000		89.41000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	100.00000	12.52402	100.00000	12.50000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.07500	109.33359	7.96500	109.75817		14,325,050,000.00	1,774,000	1,292,000.00	
ABS5	On 01/05/2015	Spot Bond	6.99000	103.21233	6.96000	103.24613		10,331,220,000.00	1,478,000	1,533,000.00	
ABS6	On 01/06/2020	Spot Bond	8.69500	97.69418	8.57500	98.28169		11,320,890,000.00	1,302,000	13,095,000.00	
ABS7	On 11/09/2026	Spot Bond	9.59000	96.34214	9.46000	97.24791		0.00	0	7,500,000.00	
ABS9	On 17/03/2016	Spot Bond	7.44000	106.93602	7.41000	106.99087		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.70000	127.08121	0.70000	127.02882		23,359,700,000.00	33,371,000	26,921,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.05300	4.00000	122.99131		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.41000	277.05713	1.40000	277.17215		423,000,000,000.00	300,000,000	50,000,000.00	
ABS13	On 31/01/2017	Spot Bond	0.06001	128.65918	-0.08001	128.69836		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	1.34000	130.98173	1.32000	131.12682		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.43236		100.40845		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On 20/06/2013	Spot Bond	0.00000	99.85318		99.83445			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.02909	100.00000	26.96290			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.26845		100.24510			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.26845		100.24510			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14000	107.81938	11.11000	107.84805			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.57603		100.55048			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.75792	100.00000	1.75256			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.59151		100.56527			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.81039		100.77456			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	99.86261		99.84507			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.47803	100.00000	10.44605			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	99.86391		99.84652			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.56056		100.53568			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.14712	11.00000	57.13078			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.70594	100.00000	6.68547			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.40956		100.38952			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	101.39195		101.37242			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	99.84666		99.82713			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.83853		99.81801			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.82062		99.79789			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.84652		99.82699			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.84112		99.82092			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.83874		99.81825			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.78293		102.76127			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.78293		102.76127			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.80079		102.77897			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.85087		99.83188			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.80079		102.77897			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.76508		102.74355			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.81451		82.79585			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.85383		99.83521			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	99.85638		99.83805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000	101.50701		101.48778			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	99.85638		99.83805			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.84442		99.82462			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.83881		99.81834			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.83664		99.81591			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.84096		99.82077			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	99.86716		99.85018			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.85088		99.83189			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.11195		101.09392			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.98500	104.75367	8.86500	105.33603			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.86399		99.84661			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.62000	104.14436	7.59000	104.14141			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.80297		100.78425			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.95130		100.93108			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.71375		101.69770			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	100.83382		100.81486			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.26821	100.00000	4.25876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000		5.76727	100.00000	5.75457			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		76.00937		75.98931			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		150.85671		135.07941			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		150.89290		135.11140			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		99.84648		99.82695			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.41820		100.39960			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.41820		100.39960			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.83382		100.81486			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.29665		100.27749			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		99.85186		99.83300			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		99.85316		99.83446			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.00427		100.99184			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.17631		100.15588			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		101.00491		100.99250			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.74929		102.72792			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.54869		103.52784			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		99.96648		99.94786			0.00	500,000	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000	100.29071		100.27147			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.73160		99.71254			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.84585		99.82624			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00251		99.98613			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.87454		99.85848			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.84948		99.83029			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.59235		100.57524			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.86679		99.84975			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.87045		99.85387			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.86335		99.84588			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.84991		99.83078			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.85745		99.83926			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.86614		99.84903			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.86378		99.84636			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.30348	10.23000	102.27574			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.86123		99.84352			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.86507		99.84782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	0.00000	99.80811		99.78376			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	99.62062		99.57341			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	99.86440		99.84748			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.09500	103.00404	8.98000	103.51569			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	99.85049		99.83144			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.82511	1.75000	106.77800			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	99.86399		99.84661			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.86337		99.84594			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	99.84517		99.82585			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	99.83971		99.81971			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	99.85063		99.83199			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	99.85348		99.83519			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	99.84080		99.82094			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	99.84627		99.82708			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	99.83425		99.81357			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	99.84517		99.82585			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	99.83862		99.81848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	99.84167		99.82192			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	99.84080		99.82094			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.85420		99.83562			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.84489		99.82518			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.84207		99.82201			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	99.87148		99.85565			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	99.87514		99.85915			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.86491		99.84766			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.86168		99.84403			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.84151		99.82137			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.83468		99.81406			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.82224		99.80006			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.84408		99.82463			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.82398		99.80202			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	99.82332		99.80129			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.82224		99.80006			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.63893		87.62159			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.83097		99.80988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	99.83097		99.80988			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	111.27167		111.87760			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	112.06982		112.67994			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.85500		99.83691			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.85654		99.83863			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.75714		100.74157			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.38973		100.37232			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.76865		100.75162			0.00	2,000,000	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.84123	100.00000	5.82708			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.38548		100.36790			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.42953		100.40992			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.45882		100.43787			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.00329		100.98519			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.11546		101.09529			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.26488		101.24196			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.84480		100.82706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.71000	98.00364	7.60000	98.25638			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.11821		101.09466			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.31834		101.29052			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500	103.24658	8.20000	103.74758		8,256,795,000.00		993,000	16,919,000.00
AIR02	On 30/04/2023	Spot Bond	9.03000	118.43573	8.90000	119.34624			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.27968	100.00000	46.16633			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24000	111.63774	7.21000	111.69382		3,185,600,000.00		440,000	8,206,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.14847	100.00000	44.04034			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.86217	100.00000	12.83370			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.53000	155.93253	2.51000	156.22484			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.95000	128.17231	3.95000	128.10806		16,827,000,000.00		4,260,000	2,182,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.98559		100.96965			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.80240		100.78781			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.07601	100.00000	75.82418			0.00	434,000,000	340,000,000.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.07934	100.00000	49.32707			0.00	788,000,000	505,000,000.00
BAR001	On 12/06/2018	Spot Bond	100.00000	1.54308	100.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.37698		101.35888			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.56500	107.08026	8.45000	107.55525			0.00	0	15,214,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.98643		100.96897			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.02898		101.01075			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	64.87403	100.00000	64.71515			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.72147		100.70383			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.16500	111.66092	7.13500	111.70614			0.00	0	3,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.50781		101.48663			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	99.89348		99.87538			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.85500	102.32926	6.82500	102.31832			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.36265		101.34354			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.46000	103.22756	7.46500	103.20070			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.52500	106.91567	8.41500	107.29443			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.73600		100.71745			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.99904	104.52294	10.85094	104.69529			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond		0.00000	101.92462		101.89747			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.97539	102.78749	10.85781	102.88847			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.01141	102.71008	10.88967	102.81623			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.92447		101.89731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.04746	102.58397	10.92156	102.70727			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88040	101.93372	11.70823	102.50197			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.97289		101.94504			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.97289		101.94504			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.97295		101.94510			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.24904	101.80919	11.10094	101.97600			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17404	102.66428	11.03338	102.82139			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97539	102.78749	10.85781	102.88847			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.10325	102.85517	10.94801	103.05125			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27127	102.18412	10.11287	102.40493			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.86641		101.84009			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.85330		101.82672			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.85330		101.82672			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.74734		101.72230			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.71810	101.64701	10.64589	101.75343			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.30000	101.54304	11.19000	101.86505			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	95.19603		95.19603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	98.67113	10.22500	99.00572			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	84.70357		84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	101.32417		101.30561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.68253		101.65884			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.85687	12.22500	101.83120			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.82441		101.79824			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.96500	101.27006	10.85000	101.62463			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.76661		101.74129			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.81477		101.78876			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.81477		101.78876			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073		100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.74349		101.71851			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.31325		101.29451			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.99904	105.06517	13.85094	105.22531			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22674	103.33562	15.06485	103.73497			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11193	102.96244	13.94660	103.21103			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.43979		102.40460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.43979		102.40460			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.43979		102.40460			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.53576		102.49915			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.51751	100.00000	8.50135			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.35375	100.00000	22.29899			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.34442	100.00000	20.29460			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.55828	100.00000	12.52752			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.18356	100.00000	15.14638			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.15630	100.00000	13.12407			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	59.05961	100.00000	58.94756			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.87203		100.85663			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.97306		101.94522			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	102.02145		101.99291			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		137,600,000,000,000.00	376,000,000	600,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.31000	175.01578	1.31000	174.94066			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000	140.76910	7.82000	143.38217			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000	141.04737	7.82000	143.64247			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500	99.39053	8.20500	100.45896			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.78881		100.76605			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.45228		101.43160			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.44672		100.42687			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.94504		101.93093			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.73064		100.71362			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.02718		100.07342			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.55098		101.53277			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	95.30631	100.00000	95.06982			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.71500	99.12789	7.60000	99.55636			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.02410		102.00897			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.92400		100.90598			0.00	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	100.94481		100.92638			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.01415		100.99434			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.08345		101.06227			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.27707		101.25205			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.74471		100.72739			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.78555		100.76727			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.80305		100.78436			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.80888		100.79005			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.87883		100.85836			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.97200		100.94934			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.10889	100.00000	6.09393			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.10889	100.00000	6.09393			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.90242		99.88580			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.89360		99.87550			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.89119		99.87269			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.29500	103.70834	8.18500	104.03919			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.88399		99.86428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	99.87112		99.84926			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.70500	107.33138	6.71000	107.30621		8,803,665,000.00	1,313,000	4,173,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.35512		100.33681			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.23684		99.22187			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.88624		99.87202			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.80214		98.78788			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.33837		100.32295			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.67167	100.00000	6.65551			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.40828		100.38921			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.33955		100.32407			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.35900		100.34262			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.39431		100.37631			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.54054		100.51584			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.78541		100.74901			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	99.89743		99.88001			0.00	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	101.42097		101.40335			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	99.85099		99.83199			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.94403	100.00000	11.91478			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28000	108.85507	7.28500	108.82708		5,605,600,000.00		770,000	2,166,000.00
CBL08	On 02/11/2016	Spot Bond	9.17500	115.61419	9.06500	115.92903			0.00	0	4,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.23238		101.20426			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.87507		101.85815			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.87500	105.16511	8.76500	105.42425		4,606,125,000.00		519,000	7,440,000.00
CBL12	On 06/09/2018	Spot Bond	10.87500	104.71831	10.76000	105.14498			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.08214		101.05561			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.12500	105.89369	11.01000	106.34154			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.74662		100.72752			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06500	101.84665	8.95500	102.18310		38,308,690,000.00		4,226,000	1,103,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.52685		100.49990			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.56500	101.10134	11.45000	101.56401			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.78139		100.76225			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.94884		99.92350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000	100.67636		100.65793			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.80500	94.40490	9.67000	95.02151			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.78000	123.47628	9.65000	124.36586			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.63000	113.28748	9.50000	114.21360			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07000	117.59079	8.94000	118.59278			0.00	0	28,743,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.05469		100.02750			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42500	103.90774	11.31500	104.13669			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.65207		100.62944			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.82948		101.79346			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.10468		102.06315			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.13723		100.04399			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	99.85211		99.83324			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	99.85211		99.83324			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	99.85211		99.83324			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.26684		100.24363			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	99.85103		99.83203			0.00	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	99.86180		99.84414			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	99.87042		99.85384			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.78826		100.75341			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.39200		101.37246			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.77965		100.74517			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	99.86175		99.84410			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	99.86931		99.85259			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.82513		100.78866			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.40986		100.38981			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.39113		100.37198			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.29574		100.27010			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	99.84888		99.82961			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	99.85641		99.83809			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	99.85420		99.83561			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.70000	104.03520	10.67000	104.01397			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.28000	102.73937	8.25000	102.72492			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.58841		100.56232			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	99.80826		99.78390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	0.00000	100.19931		100.17822			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.19931		100.17822			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.61481		100.59326			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.84542	100.00000	24.78524			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.64376	100.00000	24.58405			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.84655		99.82702			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	63.50410	100.00000	63.35026			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	63.90551	100.00000	63.74901			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.48588		101.47153			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.85675		99.83248			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.51258	10.11000	104.48411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	0.00000	99.85675		99.83248			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.20200		101.18373			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	99.78184		99.74511			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	99.65965		99.61681			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	111.63583	2.76000	111.58349			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	111.60237	3.14000	111.54889			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.31101	8.25000	102.28854			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	99.75352		99.71205			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.85675		99.83248			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.85675		99.83248			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.20625	3.10000	111.15322			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	111.01652	2.40000	110.96568			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.77469		99.74626			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	99.82675		99.80473			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	99.78854		99.76176			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.06199		101.04479			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.07695		101.05950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.04000	102.67028	8.01000	102.73561			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.12139		101.10351			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.10450		101.08690			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.96720		100.94805			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.97951		100.96039			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.09000	102.83706	8.06000	102.90245			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.09000	102.83706	8.06000	102.90245			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.14000	101.68285	8.11000	101.75131			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.84223		99.82217			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.82369		99.80132			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	99.96961		99.95425			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	99.96940		99.95392			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.98700		100.96954			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.98700		100.96954			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.70539	100.17539	49.58479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000	99.84481		99.81854			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.53035		100.51174			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.83989		99.81952			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.34592		100.32702			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.36993		100.34976			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.76377	9.35000	102.73783			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.76377	9.35000	102.73783			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.29229		100.27341			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.29315		100.27422			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.58389		100.55238			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.96694		99.95028			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.57223		100.54133			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.38366		101.36603			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.38366		101.36603			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.38366		101.36603			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.38366		101.36603			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.38366		101.36603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	101.42204		101.40390			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.48582		101.46686			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.48582		101.46686			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.48582		101.46686			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.48582		101.46686			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.48582		101.46686			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.49647		101.47737			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.89500	105.37865	8.78000	105.87827			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	99.81325		99.78954			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.39699		100.37967			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.89942		99.88267			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.89942		99.88267			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.81987		100.80066			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.81753		99.79439			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.53628		100.50791			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	99.78533		99.75819			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.84735		99.82831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	99.84845		99.82954			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.85416		99.83557			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.38713		100.36816			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.42288		100.39992			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.35717		100.33423			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.85459		99.83605			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	99.78840		99.76201			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.02522		100.07189			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.84669		99.82926			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.36173		101.34415			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.85282		99.83445			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.82770		99.80620			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.82770		99.80620			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.82770		99.80620			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.82770		99.80620			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.63427		100.61474			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.25173		100.23158			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.73080		101.70864			0.00	30,000,000	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	101.73080		101.70864			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.70950		101.68763			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.55667		101.53478			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.70950		101.68763			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.38258		101.35999			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.82995		99.80836			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.55671		101.53483			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.55671		101.53483			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.55454		101.53230			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.58028	100.00000	5.56676			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	99.82551		99.80375			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	107.73697		107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.61497		100.59364			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.47000	95.24934	10.34500	95.93676			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.99000	96.80611	10.86500	97.49185			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.47736		101.45625			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.81962		99.79711			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.59950		100.57871			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.94873		100.92919			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.92380		100.90213			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.01193	8.80500	100.98828			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.84408		99.82463			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.83600		99.81553			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.83272		99.81184			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.82005		99.79760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	99.83097		99.80988			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.75675		99.72643			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.75675		99.72643			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.75675		99.72643			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.71296	100.00000	25.65542			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.71296	100.00000	25.65542			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.56523	7.01000	36.55845			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	142.21122		144.98120			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.33500	126.62848	8.20500	127.64243			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000	140.76910	7.82000	143.38217			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.95000	141.04737	7.82000	143.64247			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.53475		83.51561			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.39397		83.37466			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.28524		101.26502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.28524		101.26502			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.84005		99.81971			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.85217		99.83334			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.84984		99.83071			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.28285		101.26223			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.84080		99.82094			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.94873		100.92919			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.85697		99.83912			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59000	108.74371	8.56000	108.77474			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.66500	101.50090	8.55500	101.91987			0.00	0	9,886,000.00
COJ05	On 05/06/2023	Spot Bond	9.71500	115.91476	9.58000	116.83095			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000	106.24206	8.01000	106.28841			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.30500	110.38204	9.17000	111.13309			0.00	0	6,974,000.00
COT01	On 03/04/2023	Spot Bond	9.78000	97.55125	9.65500	98.28554			0.00	0	22,087,000.00
COT02	On 03/04/2028	Spot Bond	10.68000	98.38791	10.55000	99.29826			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.68000	91.15676	10.55000	92.03336			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.25992		100.24062			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.28438		100.26470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.16740		100.14797			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.73813		100.72008			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.40318		101.38856			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.26708		101.25218			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.16500	95.71586	12.03000	96.51563			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.63811	100.00000	100.00000		40,000,000,000,000.00		400,000,000	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.72019		100.70383			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80000	98.55365	7.69000	98.92100			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.63589		100.62144			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.84923		101.82280			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.94454		101.91670			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.75371		101.72866			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.04000	103.55202	7.01000	103.53861			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.84000	121.73025	6.81000	121.79902			0.00	0	4,123,000.00
DV22	On 07/02/2020	Spot Bond	7.94500	110.90721	7.82500	111.52646		70,856,306,640.00		8,918,352	160,964,000.00
DV23	On 27/02/2023	Spot Bond	8.46000	112.93656	8.33500	113.78638		6,697,392,840.00		791,654	199,302,260.00
E170	On 01/08/2020	Spot Bond	7.59500	136.94149	7.47500	137.69897		1,298,745,000.00		171,000	18,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	107.98594		107.96769			0.00	12,000,000	1,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.29106		100.26583			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.31538		100.28813			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.33121		100.30261			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	102.00426		101.97944			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.99677	-0.30000	131.94597			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.71000	118.92400	1.69000	119.16920			0.00	0	15,040,000.00
EL29	On 19/11/2029	Spot Bond	1.79000	105.63736	1.77000	105.88841			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.15500	111.15391	9.02000	111.85780			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.05500	111.80826	8.92000	112.56932			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000	103.16578	9.60000	104.01873			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.36000	94.91042	10.22000	95.52441			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.41504		100.39657			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.58002		100.56375			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.32156		100.30695			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.00626	100.00000	53.87543			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ193U	On 15/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372	0.00	0	0.00			
EQ194U	On 22/08/2013	Spot Bond	100.00000	85.99057	100.00000	85.79380	0.00	0	0.00			
EQS01	On 18/11/2014	Spot Bond	3.00000	126.13152	3.00000	126.07173	0.00	0	0.00			
EQS02	On 01/07/2015	Spot Bond	11.00000	109.20943	10.97000	109.23229	0.00	0	0.00			
EQS04	On 22/09/2015	Spot Bond	0.00000	105.03092		107.61528	0.00	0	0.00			
EQS05	On 25/04/2017	Spot Bond	0.00000	101.03284		101.01134	0.00	0	0.00			
EQS06	On 09/04/2018	Spot Bond	0.00000	101.34392		101.32311	0.00	0	0.00			
EQS07	On 09/04/2018	Spot Bond	9.48500	98.33567	9.37000	98.74094	0.00	0	0.00			
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.54538		100.52392	0.00	0	0.00			
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.49973		100.48003	0.00	0	0.00			
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.48354		100.46485	0.00	0	0.00			
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.55591		100.53404	0.00	0	0.00			
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.53554		100.51484	0.00	0	0.00			
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.44341		100.42589	0.00	0	0.00			
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.46105		100.44284	0.00	0	0.00			
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.47518		100.45643	0.00	0	0.00			
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.44553		100.42793	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.44530	100.42810			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.46617	100.44816			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	6.46000	104.81114	6.43000	104.85514		5,168,000,000.00	800,000	6,000,000.00
ES18		On 20/04/2018	Spot Bond	7.24000	109.42907	7.12500	109.89632		33,189,970,000.00	4,584,250	224,847,250.00
ES23		On 25/01/2023	Spot Bond	7.99000	117.11028	7.86500	117.98968		650,465,900.00	81,410	273,075,000.00
ES26		On 02/04/2026	Spot Bond	8.50500	96.45264	8.37500	97.40544		246,474,542,790.00	28,979,958	90,098,958.00
ES33		On 15/09/2033	Spot Bond	9.39500	84.76234	9.26500	85.76282		736,558,933,825.00	78,399,035	726,952,035.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.35475	100.33539			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	101.02135	101.00327			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	101.16511	101.14984			0.00	0	0.00
FIFC05		On 12/06/2013	Spot Bond	0.00000	101.34014	101.32525			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	11.30464	100.00000	11.27726		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.00092	100.00000	10.97427		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	100.53121	100.51189			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	100.55015	100.53015			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	100.61069	100.58852			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	100.64471	100.62131			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.09000	104.41797	7.06000	104.43445		14,045,290,000.00	1,981,000	10,998,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	8.96500	97.80287	8.85000	98.26740			0.00	0	5,591,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.02974		100.01492			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.02967		100.01486			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.94153		100.92195			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	101.30317		101.28671			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.76500	110.74024	10.65000	111.19492			0.00	0	3,528,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.15175		100.12270			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.66706	100.00000	72.47594			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.02193		103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.44000	129.97984	1.42000	130.12325			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.44000	276.35473	1.44000	276.23524			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.26000	151.28318	2.24000	151.58524			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.37000	197.14926	2.29000	199.46875			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25000	116.04127	7.22000	116.08551			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.28419	100.00000	30.21753			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.28419	100.00000	30.21753			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13300	55.05023	8.13300	55.03886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.50500	34.69499	9.50500	34.68523			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.45382	9.74000	33.44420			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	96.64314	100.00000	96.39342			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.22508		100.18723			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.56208		100.53172			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.82723		102.79350			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.74772		101.72713			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.54583		100.51634			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.54583		100.51634			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.22610		100.20093			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.53618		100.50720			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.98864		101.96513			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.84990		99.82448			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.69008		101.67019			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.87841		101.85624			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.18748		102.16088			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	0.00000	99.85229		99.82727			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.86654		101.84391			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	102.30206		102.27404			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	102.49679		102.46634			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.76792		101.74651			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.88727		106.85950			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.76928		102.73541			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.83214		101.80993			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	102.17832		102.15183			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.61588		102.58393			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.96284		101.93902			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	102.10039		102.07487			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.48076		102.45050			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	102.29519		102.26725			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.59298		102.56132			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.75784		102.72411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	0.00000	102.47389		102.44372			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.39371		102.36454			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	102.13477		102.10883			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	102.09352		102.06808			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.65251		102.62011			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.61817		102.58620			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	102.52428		102.49347			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.65710		102.62463			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	102.23790		102.21068			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	13.03351	100.09221	13.00191			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.64176		101.62189			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	102.78759		102.75349			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.97919		101.95579			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.24101		102.21444			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.50007		100.47301			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.13313		102.10787			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.83239		101.81078			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			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
FRC152	On 20/12/2017	Spot Bond	0.00000	101.85539		101.83350			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.67395		101.65426			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.72893		101.70799			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.33643		102.30798			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.11032		101.09452			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.01531		100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.11032		101.09452			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000		99.98460			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.69452		101.67401			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.53892	13.22500	103.55838			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.58440		101.56524			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	101.07165		101.05639			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	101.07165		101.05639			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.58670		101.56751			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.42500		102.39619			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.21222		101.19211			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.04500	95.17289	2.99500	95.61029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19723			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.56310		100.54213			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.54224		100.52128			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.47356		100.45287			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.45777		100.43687			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.43815		100.41720			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.09037		101.06905			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.83922		101.81753			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.82781		101.80626			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.03943		101.01780			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.19026		98.16964			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	101.09622		101.07875			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.54084		101.52275			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.88753		100.86734			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.68000	118.25655	2.66000	118.38057			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.86452		101.84252			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.88519		101.86294			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.66000	118.43576	2.64000	118.56008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	0.27999	118.31968	0.26000	118.30253			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.68000	118.25655	2.66000	118.38057			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.25999	122.90933	1.23999	122.94160			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.32999	124.62762	1.31000	124.65526		5,319,960,000.00	4,000,000	2,000,000.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	101.00926		100.98628		0.00	0	0.00	
FRC77	On 15/06/2016	Spot Bond	100.00000	18.34638	100.00000	18.30193		0.00	0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	99.80823		99.77582		0.00	0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	99.83370		99.80556		0.00	0	0.00	
FRC80	On 15/06/2016	Spot Bond	4.73000	109.64569	4.73000	109.58852		0.00	0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	99.83053		99.80186		0.00	0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	101.59813		101.57935		0.00	0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	101.85078		101.82895		0.00	0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	102.48181		102.45230		0.00	0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	102.19058		102.16462		0.00	0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	102.10335		102.07845		0.00	0	0.00	
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	99.84640		99.82040		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.25749		100.22898			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	101.90793		101.88537			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.56614		100.53556			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.91320	100.00000	8.85960			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.44288		100.42324			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.66000	101.01539	10.66500	100.98563			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.33764		100.31532			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.47000	101.49564	7.47500	101.47437			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.93922		99.90764			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.70467		100.68741			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.82148		100.80136			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.96476		100.94111			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.05460		101.02873			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.40000	138.92049	3.40000	138.85315			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.43646		100.42132			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.90230		102.88703			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.98390		101.96881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.60817		103.59512			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.15767		103.14563			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.80283		102.79281			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.87640		101.85943			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.95000	264.73295	1.95000	264.61485			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.45000	276.12105	1.45000	276.00160			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.17000	259.90072	2.17000	259.78322			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.81000	126.34812	1.79000	126.48547			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.82776		100.80894			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.41000	126.29597	1.39000	126.43549			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.07044		101.05073			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.23731		101.21850			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.88260		100.86097			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.70654		100.68732			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.51664		101.49827			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.58000	96.25229	2.50000	97.83806			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.82351	100.00000	0.82151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	12.57729	104.97509	12.54547			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.61857		100.60026			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.37975	101.07593	15.74623			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.49722	100.44759	8.47655			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	99.98399		99.96798			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.34620	100.76967	17.30388			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.82352		100.80843			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.66163		100.64261			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.80443		101.77584			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.69465		100.68058			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.20000	105.45637	2.12000	107.23365			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.54171		100.51654			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	99.98599		99.97186			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.96626		100.95212			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.76000	108.50995	1.71000	109.02199			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.05476		98.05367			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.79000	108.17547	1.74000	108.68563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000	100.31880		100.29682			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.07021	100.00000	80.21978			0.00	0	100,000,000.00
FRS90	On 07/12/2023	Spot Bond	5.55000	99.60614	5.55000	5.55000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.98500	105.28097	5.95500	105.29978		2,603,475,000.00		435,000	780,000.00
FRX15	On 14/03/2015	Spot Bond	6.47000	105.84939	6.44000	105.88149		10,843,720,000.00		1,676,000	4,779,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000	104.08819	7.06000	104.59164			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.72500	104.80296	7.53500	105.47504			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.86500	112.10760	7.67000	112.91049			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.50500	103.08439	8.32500	103.95668		23,252,670,000.00		2,734,000	2,484,000.00
FRX23	On 28/02/2023	Spot Bond	9.39000	91.86311	9.26500	92.57589			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.48000	108.83420	9.28000	110.28672			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.16000	97.51389	9.97000	98.98768			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29000	79.92510	10.17500	80.77717			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.20238		100.17239			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.29658		101.27809			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.19099		101.17229			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.87500	103.52867	8.76500	103.86031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000		100.62851		100.61389			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000		99.89884		99.88439			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000		99.06067		99.04622			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000		99.99952	100.00000	99.99946			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000		99.99959	100.00000	99.99952			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		99.36414		99.34969			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		99.56726		99.55284			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		99.49514		99.48072			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		99.27744		99.26299			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		99.19073		99.17628			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		101.01917		101.00323			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		101.32804		101.30714			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.81267		100.79561			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.83211		100.81463			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.86966		100.85139			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		2.89312	100.00000	2.88672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.91626		100.89699			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.98089		100.96026			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.03451		100.01737			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.24199		101.22550			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.04976		101.03184			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	99.89670		99.87914			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.23877		101.22176			0.00	500,000	250,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.01697		99.99990			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.23881		100.22285			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.54777		101.52830			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.97933		100.96167			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.98276		99.96553			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.74361		100.72540			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.81545		100.80089			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.59703		100.58247			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	105.67185		105.67330				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.67185		105.67330				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	100.13893	100.00000	99.89044				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.97795		100.95997				0.00	84,600,000	21,200,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.00728		100.98875				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62728	100.82862	7.59784	100.87652				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.93407		105.93621				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	101.01468		100.99602				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.05869		101.03920				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98039	117.06290	7.95098	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.27300		106.27605				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	101.08079		101.06089				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.12475		101.10402				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43114	114.94363	8.40176	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.47153		107.47784				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.16888		101.14733				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.20545		101.18321			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.06642		108.07674			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.73458		109.75101			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.07010		101.05113			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.19979		101.17925			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.24701		101.22564			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.75500	114.31408	7.63500	114.98511			78,480,600,000.00	10,120,000	39,740,000.00
HWAY23	On 07/12/2023	Spot Bond	1.22000	281.55548	1.22000	281.43542			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.20000	282.03402	1.20000	281.91393			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.38000	102.16569	9.25000	103.32640			40,015,080,000.00	4,266,000	15,399,000.00
HWAY35	On 31/07/2035	Spot Bond	9.37500	102.19407	9.24500	103.37318			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	115.56987	1.10000	116.12188			231,717,427,250.00	201,493,415	794,411,018.00
I2038	On 31/01/2038	Spot Bond	2.05000	110.01180	2.05000	109.96235			1,129,407,334,350.00	550,930,407	604,573,407.00
I2050	On 31/12/2050	Spot Bond	2.14000	115.90726	2.14000	115.85488			2,133,338,441,080.00	996,887,122	637,162,122.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.75000		92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.14000	107.75899	7.11000	107.78885			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.40636		101.39065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	101.95652	101.93870			0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	101.37754	101.35949			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.03164	100.01588			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.47044	100.45556			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	7.14500	103.26134	7.11500	103.26378		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.64000	106.85031	7.61000	106.90417		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.22500	109.22657	8.11500	109.64827		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	7.07500	102.32060	7.04500	102.32608		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.87542		100.85837		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.39639		100.37874		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.25000	109.50209	3.25000	109.44928		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.46000	104.84590	7.43000	104.90970		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.67635		100.65930		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.71972		100.70158		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.09999	127.94565	0.07999	127.98396		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.41000	130.27948	1.39000	130.42341		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.22703		101.20985		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	102.70328		102.68950		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	7.92500	104.98390	7.81500	105.40466			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.08774		100.07136			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.70600		101.69408			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.48184		100.46429			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.39500	98.08844	8.28000	98.56281			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.84500	95.11282	8.72500	95.65318		17,000,090,000.00	1,922,000	10,312,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.16439		100.14876			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.02500	98.69852	7.91500	99.10328			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00190	100.00000	0.00190			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.73130	5.00000	100.71771			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.73130	5.00000	100.71771			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.81710	5.00000	101.80321			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.73130	5.00000	100.71771			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.97331	4.00000	100.96244			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.67714		102.65314			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.57616		102.55276			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.68952		101.66533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.14000	110.59975	9.11000	110.64935			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.43090		101.41082			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.43090		101.41082			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.54545		100.52398			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25773	100.00000	7.24015			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.47175		101.44189			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.08463		101.05500			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.87763		100.84812			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.14000	101.74581	9.11000	101.76886			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.25277		100.23631			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.44262		100.42730			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.64998		98.63518			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.82257		99.79633			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.92385	100.00000	3.91075			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.81583	5.40000	98.78695			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.71481	5.40000	98.68599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377				0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.84203	5.25000	99.81336				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.64170	5.25000	99.61315				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.53749						0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.33649	5.30000	99.30784				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.12014	5.40000	99.09108				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	99.01850	5.40000	98.98949				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.91706	5.40000	98.88812				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.61400	5.40000	98.58523				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.64385		100.62817			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.63412		101.61112			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.99904	103.78040	10.85094	103.95153			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.99904	102.14278	10.85094	102.31120			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.74060		101.71944			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.05010		100.02506			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.70283		101.68215			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.23091	6.50000	101.21322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	101.80921		101.78728			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.32342		101.30610			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	68.43458	100.25042	68.43457			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.22123		100.20645			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.74856	100.00000	21.69587			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.91908	100.00000	13.88536			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	101.25356		101.23880			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	101.06197		101.04686			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	101.06197		101.04686			0.00	150,000,000	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.34769		100.33253			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.34769		100.33253			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.45399		100.43879			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.56052		100.54528			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.97015		99.96201			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.21841		100.20382			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.23186		100.21571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.44407		101.42897			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.45463		101.43941			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.96453		99.94681			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	101.25356		101.23880			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	101.25171		101.23699			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	101.23880		101.22405			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.94229		100.92707			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.88993		100.87534			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.93122		100.91444			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.21841		100.20382			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.73648		100.71978			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.73648		100.71978			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.07835		101.05959			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.75361	100.00000	58.61129			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.74734		101.72230			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.35018		101.31860			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP260U	On 27/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.16758		100.14567				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.04201		101.02422				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.06565		101.04745				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.08145		101.06298				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.15000	103.52831	8.12000	103.60432				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.93000	103.43135	6.93500	103.40832			4,490,640,000.00	648,000	116,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	102.00776		101.98933				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.47500	106.61143	8.36500	106.98905			30,730,350,000.00	3,626,000	20,677,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	101.23970		101.22160				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.36862		100.34495				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.75155		101.75302				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32000	103.79039	8.29000	109.08316				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	99.83682		99.81608				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.12924		100.03727				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.50000	119.88079	2.48000	120.00747				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.44000	131.15980	3.42000	131.40983			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.22113		100.20461			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.48826		101.46735			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.29882		101.27803			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.28891		101.26843			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.99983		99.97999			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.60358		101.58280			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.86218		100.84665			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.15000	94.16784	3.10000	94.59966			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.15000	97.74354	3.10000	97.99460			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.02082		99.99985			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.35077		100.33547			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.03000		100.01500			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.46500	109.88273	11.35000	110.29460			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.04771		101.02324			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.44000	131.15980	3.42000	131.40983			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	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	5.25000	99.91377	5.25000	99.88506			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.78471			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.71315	5.25000	99.68456			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.61315	5.25000	99.58461			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.30784	5.30000	99.27921			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.19287	5.40000	99.16376			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.06203			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.96051			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.85919			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.75808			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.68599	100.00000	80.93126			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	101.30468		101.28562			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.58956		100.56963			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.80987		100.79146			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.81600		100.79746			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.76204		100.74473			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.19221		101.17506			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.89914		99.88199			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.70290		100.68681			0.00	180,000,000	90,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.67320		100.65780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	100.53156		100.51564			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.42950		100.41353			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.38666		100.36939			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.41256		100.39238			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.21701		100.19798			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.64357		100.62784			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.70889		100.69402			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	85.38283	100.00000	85.18519			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.03318	100.00000	56.89349			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.95667	100.00000	65.79513			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	53.17139	100.00000	53.00538			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.82422		100.80503			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.08275	100.00000	9.06075			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.43504	100.00000	29.36295			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.08131		101.06283			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.06075	100.00000	9.03880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond	0.00000	101.14121		101.12169			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	36.19431	100.00000	36.08131			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.18396		102.16230			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.94923		100.92598			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000	144.42861	8.20000	145.81001			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.28998		101.27443			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.99180		101.97528			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.57500	99.38476	8.46500	99.73477		44,161,250,000.00		5,150,000	2,571,000.00
LGL03	On 03/04/2018	Spot Bond	8.62500	97.63090	8.51500	98.02550			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.42723	8.00000	100.40582			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.97301		99.94640			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.39000	98.50461	11.36000	98.53790			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.97024		99.94096			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.64341		100.62766			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.96942		100.95401			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.57219		99.55744			0.00	207,000,000	69,000,000.00
MAQ032	On 11/06/2013	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
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.38474		99.37044			0.00	66,000,000	22,000,000.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.13189		99.11766			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.88655		99.87237			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.09717		101.07842			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.64360		100.62715			0.00	0	3,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.11330		101.09641			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.97751		100.96053			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.58112		101.56476			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.54595		102.53250			0.00	0	5,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.09109		100.07590			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.16783		101.15258			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.47969		101.46344			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.86353		100.84389			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.97410	100.00000	60.82477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.08017	100.00000	57.93947			0.00	0	1,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	63.39916	100.00000	63.24389			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.00730	100.00000	32.92734			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.48352	100.00000	28.41452			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.48012	100.00000	10.45473			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.58623	100.00000	25.52424			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.31500	104.66756	8.20000	105.18102		7,500,130,000.00		902,000	86,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.98116		99.96246			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	99.98435		99.96861			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.98272		99.96549			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.16389		101.14658			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.17284		101.15538			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.21751		101.19939			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.90145		102.88228			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.04972		103.02956			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000	104.10816	7.60000	104.40909			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.38500	108.24365	8.27000	108.73715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.13000	109.50785	8.99500	110.30222			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.45000	103.88862	6.59000	103.66693			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.41437		101.39781			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.47182		101.45457			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.19500	107.32337	9.07500	107.88359			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29000	104.51472	7.26000	104.55697			0.00	0	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.22488		100.20542			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.63500	100.77734	8.52500	101.11924			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.21513					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500	100.77092	8.22500	101.11586		8,901,780,000.00	1,068,000	4,528,000.00	
MTN02	On 13/07/2014	Spot Bond	6.70000	107.80701	6.70500	107.78207		36,434,600,000.00	5,438,000	2,855,000.00	
MTN03	On 13/07/2015	Spot Bond	7.34000	107.70795	7.31000	107.74510			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.28000	110.48663	8.17000	110.85254		11,774,160,000.00	1,422,000	2,105,000.00	
MTN05	On 28/10/2013	Spot Bond	6.45500	101.42471	6.42500	101.41851			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.83087		99.81677			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.61918		99.60508			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.37941		99.36531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.26657	100.00000	6.25139		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.16602	100.00000	0.16562		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.56115	100.00000	6.54525		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.64149	100.00000	6.62541		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.10162	100.89771	6.08673		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.18336	100.61875	6.16830		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.47002		100.45350		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.47471		100.45804		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.48647		100.46939		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.49442		100.47706		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.50303		100.48537		0.00	12,040,000	3,110,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.51085		100.49291		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.51461		100.49654		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.56191		100.54221		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.61680		100.59519		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16602	100.00000	0.16562		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16602	100.00000	0.16562		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.63000	98.17343	8.50500	98.93876			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.27843		101.26296			0.00	42,400,000	10,600,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.18243		101.16668			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.54884		100.53175			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.00480		101.99123			0.00	1,000,000	1,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.78120		100.76462			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.28445		100.26599			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.34000	109.09739	7.31000	109.14017		38,417,560,000.00	5,234,000	5,458,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.29608		100.27746			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.56500	116.35267	8.45000	116.92195		22,722,945,000.00	2,653,000	6,726,000.00	
NBK4	On 28/10/2024	Spot Bond	10.50500	32.09200	10.37500	32.51592			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.39000	105.30776	7.36000	105.33941		739,000,000.00	100,000	9,770,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.02195		101.00315			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.08053		101.06062			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.93500	102.89641	6.90500	102.90019			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.75979		101.74441			0.00	95,820,000	44,440,000.00
NBK9A	On 23/03/2016	Spot Bond	7.59000	106.40085	7.56000	106.45544		33,881,760,000.00	4,464,000	2,748,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.38590		101.36851			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.31475		100.29446			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.55168		101.53131			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.27819		101.25874			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.14138		101.12186			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.17351		100.15341			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.35052		83.33204			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.16366		100.14464			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	100.89599		100.87737			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.98070		100.96031			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.82770		100.80889			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.18413		101.16387			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.36341		79.34430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.22375		100.20577			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.41754		100.40234			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.16003		100.14419			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.20290		101.18551			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.54096		100.52128			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.86005		99.84219			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.86870		99.85192			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.21835		101.19953			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.87398		99.85787			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.86747		99.85092			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.86758		99.85104			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.09000	107.44227	8.06000	107.48219			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.63000	103.04820	6.63500	103.02841			0.00	0	80,000.00
NED8	On 08/02/2014	Spot Bond	6.48000	104.56673	6.48500	104.54508		16,459,200,000.00	2,540,000	1,948,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	101.00159		100.98644			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.72500	114.01368	11.61500	114.44996			0.00	0	5,184,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.17161		110.18311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	100.18902		100.16441			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.46000	160.05431	1.46000	159.98504			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.24500	109.43354	8.12500	110.07204			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.98478		99.96956			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	99.99999		99.98500			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.98561		99.97122			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.87500	108.61191	8.75500	109.23632			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.37005		100.35190			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.82109		100.80494			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.35084		100.33361			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.34735		100.33029			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.36159		100.34385			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.07500	110.08703	8.95500	110.83824			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.37584		100.35742			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.36164		100.34390			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.37010		100.35196			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.27500	108.53334	9.15500	109.14824			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.39856		100.37905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.38152		100.36283			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.37578		100.35736			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.48325		100.45966			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.44878		100.42686			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.38713		100.36817			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.32500	134.06382	3.32500	133.99907			0.00	0	30,109,000.00
NRA014	On 30/04/2014	Spot Bond	6.59000	105.23365	6.56000	105.24139			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.05500	118.65470	7.94000	119.18801			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.38500	126.17654	8.25000	127.15902			0.00	0	16,287,000.00
NRA023	On 31/05/2023	Spot Bond	1.35500	173.00039	1.35500	172.92598			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.01000	127.15266	8.88000	128.41473			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.00763		100.98945			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.98071		100.96303			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.12474		101.10695			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.76801		100.75012			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.74079		100.72509			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.26903		101.25187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	99.78817		101.50058			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.31636		100.29520			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.40740		100.38014			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.89824	100.00000	15.85972			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.28458	100.00000	21.23245			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.33412	100.00000	21.28187			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.36384	100.00000	21.31152			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.07721	100.00000	22.02314			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.86984	100.00000	22.81383			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.82378	100.00000	27.75564			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.50000	106.35370	6.76500	105.74266		52,403,000,000.00	8,062,000	7,432,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.10189	100.00000	6.08711			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.04000		96.31000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.70756	100.00000	32.62746			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	99.98242		99.96486			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.84297		100.82563			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.60607		101.59077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000	88.78310	100.00000	88.57948			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.48053		100.46597			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.29096		100.27641			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.33595		101.31845			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.51621		100.50106			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.90106		99.88458			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	99.91281		99.89795			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	99.90795		99.89228			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.09347		100.07871			0.00	990,000	180,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.89829		99.88100			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.89696		99.87980			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	99.89986		99.88284			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	99.90008		99.88309			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.89217		99.87386			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	99.89204		99.87406			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	99.88532		99.86588			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	99.88541		99.86597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	99.88629		99.86737			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	99.87242		99.85084			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.30394		101.28681			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.34563		101.32795			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.36439		101.34645			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.40606		101.38757			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.58506		101.56419			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.62665		101.60523			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.50070		100.48247			0.00	1,560,000	350,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.85566		100.83570			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.14000	112.02181	6.11000	112.04164			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.10000	92.71869	6.10500	92.69788			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000	38.58403	7.62000	39.18573			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	6.14000	118.54086	6.11000	118.59001		158,146,525,581,360.00	756,763,124	8,179,441,100.00	
R158	On 15/09/2015	Spot Bond	6.14000	112.02181	6.11000	112.04164			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.04000	87.42635	6.01000	87.46979			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.14000	124.67735	6.11000	124.75589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.97000	82.55833	5.94000	82.62359			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.43000	104.22474	5.43500	104.20862			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000	120.83357	7.80000	122.03748		163,951,797,170,850.00	674,879,845	4,193,221,007.00	
R187P	On 21/12/2026	Spot Bond	7.67000	36.13350	7.54000	36.74328			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000	33.89093	7.46000	34.50636			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.95000	288.09837	0.95000	287.97763		201,366,180,000.00	211,964,400	257,399,603.00	
R201	On 21/12/2014	Spot Bond	5.73000	104.13675	5.73500	104.11316		1,178,659,212,240.00	205,699,688	645,529,150.00	
R202	On 07/12/2033	Spot Bond	1.88000	212.49332	1.80000	215.03959		772,388,786,120.00	410,845,099	1,733,337,306.00	
R2023	On 28/02/2023	Spot Bond	7.58000	103.32681	7.45500	104.16611		34,525,050,828,680.00	554,756,046	4,063,766,019.00	
R203	On 15/09/2017	Spot Bond	6.77500	107.35592	6.66500	107.75210		56,767,761,056,550.00	379,005,322	6,745,501,191.00	
R204	On 21/12/2018	Spot Bond	6.96500	104.48574	6.85000	105.00270		15,002,215,753,140.00	153,943,396	4,938,694,505.00	
R2048	On 28/02/2048	Spot Bond	8.90500	100.79333	8.80000	101.88621		9,753,938,174,370.00	095,332,754	3,747,081,921.00	
R205	On 31/03/2014	Spot Bond	100.00000	64.47590	100.00000	64.31799			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.65500	104.11651	5.62500	104.11796		14,137,500,000.00	2,500,000	2,030,370,000.00	
R207	On 15/01/2020	Spot Bond	7.19500	103.23920	7.07500	103.84402		23,602,128,970,550.00	280,351,490	5,708,261,395.00	
R208	On 31/03/2021	Spot Bond	7.30500	98.07549	7.17000	98.83660		57,104,099,206,140.00	817,125,148	9,717,262,772.00	
R209	On 31/03/2036	Spot Bond	8.80500	76.28127	8.67500	77.29105		49,812,307,378,770.00	657,275,114	9,923,834,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.54000	165.32505	1.52000	165.66409		2,004,206,337,980.00	301,432,687	710,900,000.00	
R211	On 31/01/2017	Spot Bond	0.60000	131.10205	-0.60000	131.05269		(12,615,221,400.00)	21,025,369	222,400,000.00	
R212	On 31/01/2022	Spot Bond	0.84000	136.12502	0.82000	136.27881		537,929,857,920.00	640,392,688	1,855,727,828.00	
R213	On 28/02/2031	Spot Bond	8.56000	87.86356	8.42000	88.98761		50,578,172,194,560.00	908,664,976	5,321,323,184.00	
R214	On 28/02/2041	Spot Bond	8.86500	77.55158	8.75000	78.48216		10,824,298,976,745.00	221,015,113	7,973,762,739.00	
R224C	On 15/09/2013	Spot Bond	5.49000	98.59123	5.49500	98.57533		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.59000	95.90623	5.59500	95.88831		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.70000	93.17304	5.70500	93.15310		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.20000	89.82113	6.17000	89.85225		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	6.04000	87.42635	6.01000	87.46979		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.96000	85.04547	5.93000	85.10032		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.97000	82.55833	5.94000	82.62359		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.67500	99.86026	5.68000	99.84463		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.76500	97.06177	5.77000	97.04413		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.78500	94.32356	5.79000	94.30407		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.73500	91.73990	5.74000	91.71884		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	6.11000	88.52735	6.08000	88.56497		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	5.98000	86.17712	5.95000	86.22664		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	5.96000	83.72440	5.93000	83.78476			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.02000	81.13484	5.99000	81.20501			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.75000	76.55313	6.64000	76.86798			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.80000	73.89195	6.69000	74.23516			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.97000	70.87454	6.85500	71.25832			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.95000	68.56091	6.83500	68.97056			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.93000	66.33564	6.81500	66.76917			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.92000	64.15453	6.80500	64.60975			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.15500	61.02801	7.03500	61.51517			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.13500	59.00581	7.01500	59.51139			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.22500	56.57746	7.09000	57.16137			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.19500	54.73981	7.06000	55.34094			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.16500	52.97721	7.03000	53.59404			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.13500	51.28624	7.00000	51.91734			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.09500	49.71174	6.96000	50.35647			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.05500	48.20424	6.92000	48.86145			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.87000	42.69835	7.74000	43.28237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	7.83000	41.26441	7.70000	41.85516			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.79000	39.89402	7.66000	40.49064			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.75000	38.58403	7.62000	39.18573			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.71000	37.33146	7.58000	37.93753			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.67000	36.13350	7.54000	36.74328			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.63000	34.98750	7.50000	35.60038			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.59000	33.89093	7.46000	34.50636			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	99.84472		99.81846			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.14140		101.12188			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.40471		101.38059			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.34525		100.32306			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.46054		101.43671			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.50843	100.00000	11.48056			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.53929	100.00000	2.53307			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.10768		100.01911			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.03320		100.01676			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.09286		100.07736			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.10691		100.08802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.07568	100.00000	80.75221			0.00	30,000,000	30,000,000.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.36502		101.34714			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.01725		99.99991			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	99.79654		99.77915			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.29850	100.00000	83.11422			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	99.81050		99.79474			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.08770		100.07308			0.00	1,000,000	1,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.01070		100.99246			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.41780		100.39916			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.10560		101.08973			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.23042		101.21358			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.69650		100.67755			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.93721		100.92256			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.41003		100.39538			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.16322		100.14417			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.45874		101.43177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	102.05541		102.02588			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.31991		101.28882			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.17681		101.14913			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.17681		101.14913			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.15597		101.13584			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.40653		100.38565			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	99.99993		99.98076			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.27678		101.25670			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.13923		102.11137			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.40171		102.37036			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.05010		100.02506			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	101.03488		101.01467			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.92277	12.35000	106.88737			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.04125		100.02077			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.31507		101.28409			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.49428	100.00000	12.46400			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.49428	100.00000	12.46400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond	100.00000		49.01954	100.00000	48.86649			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.25880		100.23650			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		53.48483	100.00000	53.35526			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.35799		100.33500			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		102.03902	5.25000	102.02442			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		0.95156	100.00000	0.94928			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.46333	100.00000	6.44750			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		9.53421	100.00000	9.51111			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.48418	100.00000	12.38143			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.99756		100.94722			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.77179		101.73025			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.66500		108.72240	8.53000	109.49509			5,814,215,000.00	671,000	4,826,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.34458		99.12845			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.44000		110.66586	7.41000	110.73942			0.00	0	33,986,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.38279		100.36195			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.82500		103.31452	8.71500	103.69807			0.00	0	21,336,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.98045		100.96091			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.88720		99.86802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On 31/07/2024	Spot Bond	0.00000	100.85455		100.83451			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.00746		100.98693			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.98773		100.96763			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.44000	104.39410	7.41000	104.42834		6,554,640,000.00		881,000	13,266,000.00
SBK9	On 10/04/2018	Spot Bond	8.56500	100.78464	8.45000	101.20853		4,882,050,000.00		570,000	22,913,000.00
SBK111	On 09/04/2014	Spot Bond	1.00000	132.00867	1.00000	131.95318		10,340,000,000.00		10,340,000	5,386,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	164.62676	-0.90120	164.56609		0.00		0	0.00
SBN27	On 15/09/2015	Spot Bond	7.60000	115.26775	7.57000	115.31050		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	7.46000	115.57633	7.43000	115.61967		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39000	115.73103	7.36000	115.77467		0.00		0	0.00
SBN33	On 15/09/2017	Spot Bond	8.17500	102.23981	8.06500	102.60856		0.00		0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53500	115.41088	7.50500	115.45390		0.00		0	0.00
SBN35	On 15/09/2015	Spot Bond	7.50000	115.48805	7.47000	115.53122		0.00		0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.89912		99.88197		0.00		0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.11263		100.10010		0.00		0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.80694		101.78413		0.00		0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.33372		101.31476		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	0.00000	101.46755		101.44666			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	88.48459	100.00000	88.27542			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.82500	105.80677	7.71500	106.18885			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.61417		100.59695			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.40698		101.39080			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.79144		101.47595			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.69217	100.00000	1.68841			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.49376		101.47498			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.95500	111.68600	8.82000	112.45875			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000	104.19175	9.45000	105.14747			0.00	0	1,723,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.56502		100.54448			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.87875		100.86213			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.34190		100.32322			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.35213		100.33291			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.45500	102.35866	8.34000	102.87301		72,493,170,000.00	8,574,000	3,895,000.00	
SBS3	On 25/05/2026	Spot Bond	8.63000	97.07902	8.50000	98.04287			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.00500	98.26272	8.87000	99.01698		18,316,170,000.00	2,034,000	4,859,000.00	
SBS9	On 07/07/2016	Spot Bond	7.32000	115.99900	7.29000	116.06283		26,571,600,000.00	3,630,000	2,370,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.30429	0.70000	124.25305			0.00	0	118,000.00
SBSI11	On 07/12/2023	Spot Bond	1.48000	275.42147	1.48000	275.30209			0.00	0	710,000.00
SBSI12	On 31/01/2017	Spot Bond	0.09999	127.94565	0.07999	127.98396			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	108.98000		109.99000			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
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	4.36616	100.00000	4.35558			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	0.66999	125.44120	0.64999	125.47649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.23091	6.50000	101.21322			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.85380		99.83401			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	101.32356		101.30623			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.42731		101.40859			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.74435		102.72768			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.87500	103.54093	8.76500	103.88368		16,756,000,000.00	1,888,000		332,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.74189		100.72540			0.00	1,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.16509		101.14681			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.52000	103.58578	6.52500	103.56657		6,520,000,000.00	1,000,000		500,000.00
SLI2	On 15/08/2016	Spot Bond	7.44000	109.21958	7.41000	109.28440			0.00	0	12,230,000.00
SMF1	On 27/06/2013	Spot Bond	6.73000	104.38131	6.73500	104.36189			0.00	0	4,000.00
SNT01	On 15/09/2017	Spot Bond	8.22500	102.06279	8.11500	102.43060			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.55553		100.53796			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.39654		100.37801			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.58942		100.57170			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.39957		100.38091			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07500	108.50756	7.96500	108.78403			0.00	0	6,015,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.33739		101.32022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000	100.99752		100.98019			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.03953		101.02146			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.98500	96.58263	8.85000	97.22192		23,837,205,000.00	2,653,000	41,298,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.17715		100.15664			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.56038		101.54045			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.92861		100.90930			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.91300	89.35266	8.77800	90.02517			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.97500	89.03637	8.84000	89.70570			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.97500	102.31346	6.98000	102.28694			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.45500	96.95798	8.33500	97.51288			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.88999		99.87136			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.95500	103.02327	7.84500	103.39620			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.04000	116.50871	7.01000	116.55387			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.90000	106.95893	1.85000	107.46225			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.91500	100.18072	7.80000	100.66895			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	99.00582		98.99141			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.90019		99.88594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1002	On 22/08/2013	Spot Bond	0.00000	99.00726		98.99287			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	98.90388		98.88945			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	98.87434		98.85991			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	98.71219	100.00000	80.21978			0.00	288,000,000	731,000,000.00
SYN911	On 19/07/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.89924		99.88485			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.29883		99.28422			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.51035		99.49595			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.87748		98.87387			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.36649		99.35209			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.32234		99.30792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN994	On 05/08/2013	Spot Bond	0.00000	99.21924		99.20478			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.10699		99.09258			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.09306		99.07867			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.06372		99.04932			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.07664		99.06222			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	99.01731		99.00286			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.70000	114.64656	6.67000	114.69398			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.49000	105.61960	8.36000	106.60916			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.81605	100.00000	51.70010			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.22864	100.00000	41.12767			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.74555	100.00000	14.70983			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.86500	102.69680	6.83500	102.70047			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.97180		99.95769			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.90602		100.88971			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.33710		99.32299			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.67678		100.66021			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.22289		99.20876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.72622		100.70973			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.39000	106.82831	7.36000	106.89131			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.55672		101.54084			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.41880		100.40223			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.46528		100.44893			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.96949		100.95170			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.99924		100.98089			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.12430	7.83000	103.10243			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.95313		100.93563			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.99032		100.97214			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.79701		102.77704			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.95313		100.93563			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.99032		100.97214			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.81582	7.16000	102.79467			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.06317		101.04363			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.05722		101.03780			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.19975		101.17768			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.18047		101.15876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.76131		101.72873			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.69502		101.66370			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.00334		100.98524			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.61128	101.06155	6.59494			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.94717		100.92979			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.20561		105.18764			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.08100		101.06113			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.14039		101.11943			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.76720		101.73451			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.95994		100.94263			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.98089		100.96320			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.99586		100.97789			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.98089		100.96320			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.99586		100.97789			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.00334		100.98524			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.97191		100.95439			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.99586		100.97789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.07815		101.05867			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.07815		101.05867			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.07815		101.05867			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.19777		101.17608			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.22766		101.20542			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.19029		101.16875			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.78689		101.75432			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.82410		101.79084			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.80922		101.77623			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.36018		101.34391			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.09000	107.93177	8.06000	107.96211			0.00	0	1,414,000.00
TL20	On 22/02/2020	Spot Bond	7.37000	94.69507	7.25000	95.26884			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.71500	106.37655	7.60500	106.77565		81,215,805,000.00	10,527,000	1,006,926,000.00	
TN20	On 17/09/2020	Spot Bond	8.28500	114.36580	8.15000	115.12512		63,561,948,335.00	7,671,931	351,547,000.00	
TN23	On 06/11/2023	Spot Bond	8.59500	116.02949	8.47000	116.94105		80,543,745.00	9,371	117,715,000.00	
TN25	On 19/08/2025	Spot Bond	8.92000	107.19874	8.79000	108.16213		17,545,640,000.00	1,967,000	249,322,000.00	
TN27	On 14/11/2027	Spot Bond	8.98500	100.00876	8.85500	101.02736		93,686,595,000.00	10,427,000	73,823,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.49330		100.47534		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.50454		100.48618			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.51900		100.50012			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.52044		100.50150			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.59150		100.57001			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.73875		100.71195			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.13761		101.12104			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.18404		101.16678			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.21187		101.19419			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.33251	10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.32421	9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.32535	100.00000	10.29784			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.98610		99.98518			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.18440		99.17009			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.47194		96.45718			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.16112		98.14664			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.45908		95.44439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond	0.00000	97.98377		97.96947			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.36948		95.35488			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.80404		97.78987			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.16523		95.15088			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	94.86291		94.84828			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.99205		100.97747			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.93370		100.91911			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.90452		100.88993			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.84616		100.83158			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.83158		100.81699			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.80240		100.78781			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.74684		100.73219			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.79077		100.77612			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.51062		100.49603			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.42308		100.40849			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.39390		100.37932			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.32096		100.30637			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.30073		100.28641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC01U	On 05/07/2013	Spot Bond	100.00000		96.59659	100.00000	96.34827			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000		100.92295		100.90616			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.49062		100.47370			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000		100.80541		100.79077			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.42467		100.41003			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.70500		113.98724	8.57000	114.76577			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.68726		101.67057			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.09537		101.07519			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.45004		101.42791			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.11500		106.17827	9.00500	106.54266			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		88.31675	100.00000	88.10894			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		88.10270	100.00000	87.90472			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		88.44693	100.00000	88.23882			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		101.14349		101.12827			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		101.19690		101.18126			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.62101		100.60308			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.64364		100.62505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.64465		100.62604			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.34425		101.32664			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.38584		101.36768			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.21974		100.20509			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	138.08000		138.54000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.50000	116.38046	6.47000	116.44792		9,971,000,000.00	1,534,000	96,665,000.00	
WS05	On 01/08/2018	Spot Bond	0.29000	251.47866	-0.29000	251.38181			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54000	104.81725	6.51000	104.85495			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.28000	106.18626	7.17000	106.55260			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.52000	107.36525	7.40500	107.91358			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.82000	106.60223	7.70000	107.24234			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.84500	107.10324	7.71000	107.90688			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.70500	98.76503	5.71000	98.74871			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.76500	97.37017	5.77000	97.35296			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.09000	88.42943	6.06000	88.46763			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.75500	95.55951	5.76000	95.54096			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.76500	94.20840	5.77000	94.18880			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02000	86.97682	5.99000	87.02240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.74500	92.03883	5.75000	92.01810			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09000	88.41477	6.06000	88.45304			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.91000	65.18735	6.79500	65.63360			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.71781	100.00000	10.69748			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04316	100.00000	0.04308			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.71781	100.00000	10.69748			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.37940	100.00000	29.32366			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.28817	100.00000	12.26486			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.28817	100.00000	12.26486			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.62974	100.00000	11.60767			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.98570	100.00000	10.96486			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.33799	100.00000	10.31837			0.00	0	0.00
Total for j-Bonds :								818,544,867,951,330.00	,886,529,164	107 831 171 770.00	

Grand Total: **18,547,862,768,999.00** **186,584,136** **07 834 005 257.00**