



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 16/09/2013	Foreign Exchange Future	10.31090	10.31090	10.38430	10.38430		18.75	279,043,886.70	27,063	678,705.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,523.22450	1.52322	1,595.90270	1.59590	1,523.225	18.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	12.32450	0.01232	11.60270	0.01160	12.325	18.13	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,474.87590	1.47488	1,547.56160	1.54756	1,474.876	18.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	13.97590	0.01398	13.26160	0.01326	13.976	18.00	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,143.32040	1.14332	1,216.31230	1.21631	1,143.320	17.14	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	32.42040	0.03242	32.01230	0.03201	32.420	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,053.00940	1.05301	1,124.77170	1.12477	1,053.009	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	42.10940	0.04211	40.47170	0.04047	42.109	17.05	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,571.75380	1.57175	1,644.43110	1.64443	1,571.754	18.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	10.85380	0.01085	10.13110	0.01013	10.854	18.25	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	966.63600	0.96664	1,036.45210	1.03645	966.636	17.12	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	55.73600	0.05574	52.15210	0.05215	55.736	17.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	883.36830	0.88337	952.23430	0.95223	883.368	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	72.46830	0.07247	67.93430	0.06793	72.468	17.20	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,331.11260	1.33111	1,403.87310	1.40387	1,331.113	17.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	20.21260	0.02021	19.57310	0.01957	20.213	17.63	0.00	0	6,202.00

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	9.64	Call	772.68160		0.77268	839.91650	0.83992	772.682	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	101.78160		0.10178	95.61650	0.09562	101.782	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	765.05900		0.76506	832.16260	0.83216	765.059	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	104.15900		0.10416	97.86260	0.09786	104.159	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,009.45690		1.00946	1,079.68690	1.07969	1,009.457	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	48.55690		0.04856	45.38690	0.04539	48.557	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	727.53810		0.72754	793.95930	0.79396	727.538	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	116.63810		0.11664	109.65930	0.10966	116.638	17.34	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	691.03320		0.69103	756.72060	0.75672	691.033	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	130.13320		0.13013	122.42060	0.12242	130.133	17.38	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	843.01120		0.84301	911.33720	0.91134	843.011	17.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	82.11120		0.08211	77.03720	0.07704	82.111	17.23	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	622.80690		0.62281	685.25840	0.68526	622.807	17.55	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	161.90690		0.16191	150.95840	0.15096	161.907	17.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	591.26090		0.59126	651.08880	0.65109	591.261	17.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	180.36090		0.18036	166.78880	0.16679	180.361	17.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	757.47560		0.75748	824.44620	0.82445	757.476	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	106.57560		0.10658	100.14620	0.10015	106.576	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	498.41400		0.49841	554.16050	0.55416	498.414	18.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	247.51400		0.24751	229.86050	0.22986	247.514	18.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	477.11060		0.47711	531.78800	0.53179	477.111	18.21	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	266.21060		0.26621	247.48800	0.24749	266.211	18.21	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	655.57580		0.65558	720.47880	0.72048	655.576	17.42	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	144.67580		0.14468	136.17880	0.13618	144.676	17.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	427.11210		0.42711	479.05150	0.47905	427.112	18.48	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	316.21210		0.31621	294.75150	0.29475	316.212	18.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	394.80890		0.39481	444.79790	0.44480	394.809	18.67	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	353.90890		0.35391	330.49790	0.33050	353.909	18.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	531.79130		0.53179	589.10950	0.58911	531.791	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	220.89130		0.22089	204.80950	0.20481	220.891	17.95	0.00	0	21,069.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	373.30250		0.37330	421.63280	0.42163	373.303	18.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	382.40250		0.38240	357.33280	0.35733	382.403	18.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	341.69040		0.34169	386.76090	0.38676	341.690	19.08	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	430.79040		0.43079	402.46090	0.40246	430.790	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	466.74160		0.46674	520.87850	0.52088	466.742	18.27	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	275.84160		0.27584	256.57850	0.25658	275.842	18.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	273.56980		0.27357	312.47860	0.31248	273.570	19.73	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	562.66980		0.56267	528.17860	0.52818	562.670	19.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	258.76450		0.25876	296.18990	0.29619	258.765	19.90	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	597.86450		0.59786	561.88990	0.56189	597.864	19.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	381.62450		0.38162	430.77070	0.43077	381.624	18.75	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	370.72450		0.37072	346.47070	0.34647	370.724	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	231.54760		0.23155	266.10610	0.26611	231.548	20.23	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	670.64760		0.67065	631.80610	0.63181	670.648	20.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	219.06470		0.21906	252.24040	0.25224	219.065	20.39	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	708.16470		0.70816	667.94040	0.66794	708.165	20.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	305.77420		0.30577	347.72320	0.34772	305.774	19.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	494.87420		0.49487	463.42320	0.46342	494.874	19.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	129.34460		0.12934	150.38500	0.15039	129.345	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,118.44460		1.11844	1,066.08500	1.06609	1,118.445	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	96.22310		0.09622	112.16740	0.11217	96.223	23.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,385.32310		1.38532	1,327.86740	1.32787	1,385.323	23.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	244.76910		0.24477	280.74550	0.28075	244.769	20.06	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	633.86910		0.63387	596.44550	0.59645	633.869	20.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	53.97960		0.05398	62.83340	0.06283	53.980	25.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1,993.07960		1.99308	1,928.53340	1.92853	1,993.080	25.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	47.22530		0.04723	0.00000	0.00000	47.225	26.91	47.23	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,236.32530		2.23633	0.00000	0.00000	2,236.325	26.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	176.74120		0.17674	204.26320	0.20426	176.741	21.11	883,706.00	5,000	40,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	865.84120		0.86584	819.96320	0.81996	865.841	21.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,816.53230		1.81653	1,889.29160	1.88929	1,816.532	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	5.63230		0.00563	4.99160	0.00499	5.632	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,620.44520		1.62045	1,693.12870	1.69313	1,620.445	18.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	9.54520		0.00955	8.82870	0.00883	9.545	18.38	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	72.88080		0.07288	85.00660	0.08501	72.881	24.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,661.98080		1.66198	1,600.70660	1.60071	1,661.981	24.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,011.36550		3.01137	3,084.76900	3.08477	3,011.365	23.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.46550		0.00047	0.46900	0.00047	0.465	23.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.44210		10.44210	10.51970	10.51970		18.53	616,083.90	59	81,919.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,567.50730		1.56751	1,645.01830	1.64502	1,567.507	17.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	53.30730		0.05331	53.21830	0.05322	53.307	17.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,522.21450		1.52221	1,599.54270	1.59954	1,522.215	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	58.01450		0.05801	57.74270	0.05774	58.014	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,477.26850		1.47727	1,554.39070	1.55439	1,477.269	17.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	63.06850		0.06307	62.59070	0.06259	63.069	17.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,325.48690		1.32549	1,401.68780	1.40169	1,325.487	17.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	83.38690		0.08339	81.98780	0.08199	83.387	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,592.92440		1.59292	1,670.52740	1.67053	1,592.924	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	50.82440		0.05082	50.82740	0.05083	50.824	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	1,004.24540		1.00425	1,073.98110	1.07398	1,004.245	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	162.14540		0.16215	154.28110	0.15428	162.145	16.90	0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	940.11090		0.94011	1,008.35730	1.00836	940.111	16.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	188.01090		0.18801	178.65730	0.17866	188.011	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,502.30440		1.50230	1,579.54520	1.57955	1,502.304	17.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	60.20440		0.06020	59.84520	0.05985	60.204	17.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	865.26040		0.86526	931.50590	0.93151	865.260	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	223.16040		0.22316	211.80590	0.21181	223.160	17.08	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	832.54810		0.83255	897.82050	0.89782	832.548	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	240.44810		0.24045	228.12050	0.22812	240.448	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	1,040.97040		1.04097	1,111.47490	1.11147	1,040.970	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	148.87040		0.14887	141.77490	0.14177	148.870	16.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	688.71050		0.68871	746.13800	0.74614	688.711	17.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	346.61050		0.34661	326.43800	0.32644	346.611	17.60	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	606.71160		0.60671	659.96260	0.65996	606.712	18.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	434.61160		0.43461	410.26260	0.41026	434.612	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	933.14420		0.93314	1,001.21590	1.00122	933.144	16.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	191.04420		0.19104	181.51590	0.18152	191.044	16.99	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	550.53360		0.55053	600.57040	0.60057	550.534	18.40	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	508.43360		0.50843	480.87040	0.48087	508.434	18.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	492.22900		0.49223	538.65930	0.53866	492.229	18.79	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	600.12900		0.60013	568.95930	0.56896	600.129	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	741.71720		0.74172	801.54980	0.80155	741.717	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	299.61720		0.29962	281.84980	0.28185	299.617	17.34	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	409.06450		0.40906	449.89040	0.44989	409.064	19.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	766.96450		0.76696	730.19040	0.73019	766.964	19.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	353.73760		0.35374	390.23380	0.39023	353.738	19.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	911.63760		0.91164	870.53380	0.87053	911.638	19.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	593.25990		0.59326	645.77030	0.64577	593.260	18.13	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	451.15990		0.45116	426.07030	0.42607	451.160	18.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	277.07620		0.27708	307.16190	0.30716	277.076	20.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,184.97620		1.18498	1,137.46190	1.13746	1,184.976	20.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	250.45590		0.25046	278.19320	0.27819	250.456	21.36	0.00	0	16,200.00

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	11.50	Put	1,308.35590		1.30836	1,258.49320	1.25849	1,308.356	21.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	440.35790		0.44036	483.38150	0.48338	440.358	19.19		0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	698.25790		0.69826	663.68150	0.66368	698.258	19.19		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	181.08510		0.18109	202.40560	0.20241	181.085	22.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,738.98510		1.73899	1,682.70560	1.68271	1,738.985	22.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	146.78770		0.14679	164.55550	0.16456	146.788	23.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,054.68770		2.05469	1,994.85550	1.99486	2,054.688	23.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	307.22850		0.30723	339.85000	0.33985	307.228	20.54		0.00	0	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,065.12850		1.06513	1,020.15000	1.02015	1,065.129	20.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,731.19760		1.73120	1,809.18340	1.80918	1,731.198	17.71		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	39.09760		0.03910	39.48340	0.03948	39.098	17.71		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	134.75900		0.13476	0.00000	0.00000	134.759	24.01	134.76	0.00	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,192.65900		2.19266	0.00000	0.00000	2,192.659	24.01	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	219.26420		0.21926	244.28360	0.24428	219.264	21.89	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,477.16420		1.47716	1,424.58360	1.42458	1,477.164	21.89	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,045.82550		3.04583	3,123.51580	3.12352	3,045.825	20.94	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.72550		0.00373	3.81580	0.00382	3.726	20.94	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,452.55210		2.45255	2,530.66160	2.53066	2,452.552	19.28	0.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.45210		0.01045	10.96160	0.01096	10.452	19.28	0.00	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.58610		10.58610	10.66970	10.66970		18.53	0.00	0.00	0	33,743.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,196.27430		1.19627	1,266.79560	1.26680	1,196.274	16.61	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	210.17430		0.21017	197.09560	0.19710	210.174	16.61	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,094.90030		1.09490	1,162.68570	1.16269	1,094.900	16.80	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	258.80030		0.25880	242.98570	0.24299	258.800	16.80	0.00	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,470.35860		1.47036	1,548.14460	1.54814	1,470.359	16.81	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	134.25860		0.13426	128.44460	0.12844	134.259	16.81	0.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,203.25830		1.20326	1,274.50400	1.27450	1,203.258	16.60	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	207.15830		0.20716	194.80400	0.19480	207.158	16.60	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	529.60380		0.52960	569.81950	0.56982	529.604	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	943.50380		0.94350	900.11950	0.90012	943.504	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,189.32100		1.18932	1,259.66440	1.25966	1,189.321	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	213.22100		0.21322	199.96440	0.19996	213.221	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,127.98460		1.12798	1,196.70550	1.19671	1,127.985	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	241.88460		0.24188	227.00550	0.22701	241.885	16.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	404.63420		0.40463	436.48300	0.43648	404.634	20.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,318.53420		1.31853	1,266.78300	1.26678	1,318.534	20.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	703.43110		0.70343	753.18150	0.75318	703.431	18.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	617.33110		0.61733	583.48150	0.58348	617.331	18.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	645.81450		0.64581	692.76720	0.69277	645.814	18.64	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	709.71450		0.70971	673.06720	0.67307	709.714	18.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	279.29350		0.27929	302.04590	0.30205	279.293	22.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,943.19350		1.94319	1,882.34590	1.88235	1,943.194	22.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	487.38750		0.48739	524.93790	0.52494	487.388	19.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,051.28750		1.05129	1,005.23790	1.00524	1,051.288	19.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	461.73640		0.46174	497.48000	0.49748	461.736	20.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,125.63640		1.12564	1,077.78000	1.07778	1,125.636	20.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	228.58690		0.22859	0.00000	0.00000	228.587	23.33	228.59	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,342.48690		2.34249	0.00000	0.00000	2,342.487	23.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	356.05760		0.35606	384.56690	0.38457	356.058	21.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,519.95760		1.51996	1,464.86690	1.46487	1,519.958	21.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	314.53200		0.31453	339.98790	0.33999	314.532	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,728.43200		1.72843	1,670.28790	1.67029	1,728.432	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,416.67050		2.41667	2,500.06410	2.50006	2,416.670	18.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	30.57050		0.03057	30.36410	0.03036	30.571	18.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,947.82900		1.94783	2,029.70550	2.02971	1,947.829	17.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	61.72900		0.06173	60.00550	0.06001	61.729	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	249.32980		0.24933	269.70270	0.26970	249.330	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,163.22980		2.16323	2,100.00270	2.10000	2,163.230	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,901.53240		2.90153	2,985.43410	2.98543	2,901.532	19.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.43240		0.01543	15.73410	0.01573	15.432	19.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.73200		10.73200	10.82300	10.82300		18.54	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,240.57400		1.24057	1,313.99890	1.31400	1,240.574	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	308.57400		0.30857	290.99890	0.29100	308.574	16.69	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	756.94750		0.75695	809.16140	0.80916	756.948	18.64	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	824.94750		0.82495	786.16140	0.78616	824.948	18.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,370.71400		1.37071	1,447.37010	1.44737	1,370.714	16.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	248.71400		0.24871	234.37010	0.23437	248.714	16.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	523.71300		0.52371	562.11290	0.56211	523.713	20.28	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,391.71300		1.39171	1,339.11290	1.33911	1,391.713	20.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,272.47210		1.27247	1,346.85740	1.34686	1,272.472	16.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	290.47210		0.29047	273.85740	0.27386	290.472	16.62	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,385.53230		1.38553	1,462.48160	1.46248	1,385.532	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	243.53230		0.24353	229.48160	0.22948	243.532	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,378.11330		1.37811	1,454.91650	1.45492	1,378.113	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	246.11330		0.24611	231.91650	0.23192	246.113	16.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.78350		10.78350	10.87230	10.87230		18.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,035.55650		2.03556	0.00000	0.00000	2,035.556	17.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	152.05650		0.15206	0.00000	0.00000	152.056	17.11	152.06	1	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,093.19960		1.09320	1,155.59180	1.15559	1,093.200	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	609.69960		0.60970	583.29180	0.58329	609.700	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,935.99240		2.93599	0.00000	0.00000	2,935.992	18.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	52.49240		0.05249	0.00000	0.00000	52.492	18.40	52.49	1	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,471.81330		2.47181	0.00000	0.00000	2,471.813	17.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	88.31330		0.08831	0.00000	0.00000	88.313	17.58	88.31	1	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	12.10	Call	535.90220		0.53590	0.00000	0.00000	535.902	21.11	535.90	1	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,852.40220		1.85240	0.00000	0.00000	1,852.402	21.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,306.43260		1.30643	1,376.83110	1.37683	1,306.433	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	422.93260		0.42293	404.53110	0.40453	422.933	17.20	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,097.75520		1.09776	1,160.69210	1.16069	1,097.755	17.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	604.25520		0.60426	578.39210	0.57839	604.255	17.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	389.46940		0.38947	0.00000	0.00000	389.469	23.25	389.47	1	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,755.96940		2.75597	0.00000	0.00000	2,755.969	23.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,088.66670		1.08867	1,150.88750	1.15089	1,088.667	17.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	615.16670		0.61517	588.58750	0.58859	615.167	17.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	838.36960		0.83837	891.15320	0.89115	838.370	19.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,004.86960		1.00487	968.85320	0.96885	1,004.870	19.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	450.23210		0.45023	0.00000	0.00000	450.232	21.98	450.23	1	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,266.73210		2.26673	0.00000	0.00000	2,266.732	21.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.81720		10.81720	10.90420	10.90420		19.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,352.16330		1.35216	1,420.77750	1.42078	1,352.163	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	534.96330		0.53496	516.57750	0.51658	534.963	17.56	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	930.71980		0.93072	984.73160	0.98473	930.720	19.32	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,113.51980		1.11352	1,080.53160	1.08053	1,113.520	19.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,403.48790		2.40349	2,487.80920	2.48781	2,403.488	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	136.28790		0.13629	133.60920	0.13361	136.288	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,593.04820		1.59305	1,670.56810	1.67057	1,593.048	17.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	375.84820		0.37585	366.36810	0.36637	375.848	17.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,897.95190		2.89795	2,983.21400	2.98321	2,897.952	18.17	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	80.75190		0.08075	79.01400	0.07901	80.752	18.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,491.57800		2.49158	2,576.10670	2.57611	2,491.578	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	124.37800		0.12438	121.90670	0.12191	124.378	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,447.42270		2.44742	2,531.84990	2.53185	2,447.423	17.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	130.22270		0.13022	127.64990	0.12765	130.223	17.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.95770		10.95770	11.03690	11.03690		19.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,246.54160		2.24654	2,320.61000	2.32061	2,246.542	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	438.84160		0.43884	433.71000	0.43371	438.842	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,212.52680		2.21253	2,286.45090	2.28645	2,212.527	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	454.82680		0.45483	449.55090	0.44955	454.827	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,178.86890		2.17887	2,252.64560	2.25265	2,178.869	17.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	471.16890		0.47117	465.74560	0.46575	471.169	17.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.31090		10.31090	10.38430	10.38430		18.75	0.00	0	840.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	141,712.29640		1.41712	148,982.86990	1.48983	141,712.296	17.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,622.29640		0.01622	1,552.86990	0.01553	1,622.296	17.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	80,356.25500		0.80356	87,129.99010	0.87130	80,356.255	17.27	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,266.25500		0.09266	8,699.99010	0.08700	9,266.255	17.27	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	36,113.71030		0.36114	40,824.41690	0.40824	36,113.710	18.91	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	40,023.71030		0.40024	37,394.41690	0.37394	40,023.710	18.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	143,633.98120		1.43634	150,903.73560	1.50904	143,633.981	17.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,543.98120		0.01544	1,473.73560	0.01474	1,543.981	17.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	142,672.67560		1.42673	149,942.84440	1.49943	142,672.676	17.88	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,582.67560		0.01583	1,512.84440	0.01513	1,582.676	17.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.44210		10.44210	10.51970	10.51970		18.53	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	107,845.95190		1.07846	114,969.17310	1.14969	107,845.952	16.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13,635.95190		0.13636	12,999.17310	0.12999	13,635.952	16.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	107,090.13340		1.07090	114,199.10910	1.14199	107,090.133	16.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	13,880.13340		0.13880	13,229.10910	0.13229	13,880.133	16.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	108,604.76120		1.08605	115,741.86270	1.15742	108,604.761	16.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,394.76120		0.13395	12,771.86270	0.12772	13,394.761	16.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.58610		10.58610	10.66970	10.66970		18.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	70,343.10770		0.70343	75,318.15080	0.75318	70,343.108	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	61,733.10770		0.61733	58,348.15080	0.58348	61,733.108	18.28		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	69,944.09950		0.69944	74,897.49060	0.74897	69,944.100	18.31		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	62,334.09950		0.62334	58,927.49060	0.58927	62,334.100	18.31		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	70,744.67470		0.70745	75,741.41350	0.75741	70,744.675	18.26		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	61,134.67470		0.61135	57,771.41350	0.57771	61,134.675	18.26		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.86650		15.86650	16.05110	16.05110		17.40		3,347,831.50	211	28,853.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,232.49540		1.23250	1,369.65600	1.36966	1,232.495	15.75		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	105.99540		0.10600	58.55600	0.05856	105.995	15.75		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,224.56750		1.22457	1,361.04830	1.36105	1,224.568	15.76		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	108.06750		0.10807	59.94830	0.05995	108.068	15.76		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,216.66780		1.21667	1,352.46340	1.35246	1,216.668	15.77		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	110.16780		0.11017	61.36340	0.06136	110.168	15.77		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.05990		16.05990	16.25230	16.25230		17.26		0.00	0	4,293.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,422.42190		1.42242	1,538.01250	1.53801	1,422.422	16.02		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	252.52190		0.25252	175.71250	0.17571	252.522	16.02		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,415.27410		1.41527	1,530.29060	1.53029	1,415.274	16.03		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	255.37410		0.25537	177.99060	0.17799	255.374	16.03		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,408.14780		1.40815	1,522.59260	1.52259	1,408.148	16.03		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	258.24780		0.25825	180.29260	0.18029	258.248	16.03		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.27250		16.27250	16.47550	16.47550		17.41		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,173.92480		2.17392	2,328.58200	2.32858	2,173.925	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	191.42480		0.19142	143.08200	0.14308	191.425	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,165.80560		2.16581	2,319.93470	2.31993	2,165.806	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	193.30560		0.19331	144.43470	0.14443	193.306	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,157.70350		2.15770	2,311.29780	2.31130	2,157.704	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	195.20350		0.19520	145.79780	0.14580	195.203	15.95		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.48880		16.48880	16.70470	16.70470		17.54		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,328.32660		1.32833	1,382.73690	1.38274	1,328.327	17.00		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	879.52660	0.87953	718.03690	0.71804	879.527	17.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,323.76600	1.32377	1,377.76810	1.37777	1,323.766	17.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	884.96600	0.88497	723.06810	0.72307	884.966	17.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,319.22150	1.31922	1,372.81700	1.37282	1,319.221	17.02	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	890.42150	0.89042	728.11700	0.72812	890.421	17.02	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10585	0.10585	0.10593	0.10593		23.47	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,611.14970	0.01611	1,624.20800	0.01624	1,611.150	21.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	25.74970	0.00026	30.80800	0.00031	25.750	21.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	784.38650	0.00784	805.06640	0.00805	784.386	21.45	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	198.98650	0.00199	211.66640	0.00212	198.987	21.45	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	313.25920	0.00313	330.58070	0.00331	313.259	23.47	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	727.85920	0.00728	737.18070	0.00737	727.859	23.47	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10728	0.10728	0.10739	0.10739		23.53	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,816.54500	0.01817	1,831.19310	0.01831	1,816.545	21.71	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	88.24500	0.00088	92.49310	0.00092	88.245	21.71	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,055.85320	0.01056	1,069.92880	0.01070	1,055.853	21.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	327.55320	0.00328	331.22880	0.00331	327.553	21.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	577.71080	0.00578	588.12910	0.00588	577.711	23.53	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	849.41080	0.00849	849.42910	0.00849	849.411	23.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.54930	13.54930	13.69160	13.69160		18.16	203,239.50	15	74,569.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,589.88880	1.58989	1,732.56670	1.73257	1,589.889	16.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	30.58880	0.03059	30.96670	0.03097	30.589	16.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,580.27240	1.58027	1,722.96590	1.72297	1,580.272	16.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	30.97240	0.03097	31.36590	0.03137	30.972	16.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,570.66060	1.57066	1,713.37060	1.71337	1,570.661	16.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	31.36060	0.03136	31.77060	0.03177	31.361	16.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,532.26970	1.53227	1,675.04390	1.67504	1,532.270	16.46	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	32.96970		0.03297	33.44390	0.03344	32.970	16.46	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,484.41060		1.48441	1,627.26740	1.62727	1,484.411	16.25	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	35.11060		0.03511	35.66740	0.03567	35.111	16.25	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,344.82120		1.34482	1,484.91730	1.48492	1,344.821	15.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	45.52120		0.04552	43.31730	0.04332	45.521	15.89	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,257.96970		1.25797	1,390.95980	1.39096	1,257.970	16.03	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	58.66970		0.05867	49.35980	0.04936	58.670	16.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,092.37290		1.09237	1,219.77080	1.21977	1,092.373	16.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	93.07290		0.09307	78.17080	0.07817	93.073	16.32	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	867.54150		0.86754	983.66280	0.98366	867.541	16.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	168.24150		0.16824	142.06280	0.14206	168.242	16.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,017.25210		2.01725	2,159.34730	2.15935	2,017.252	18.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.95210		0.01795	17.74730	0.01775	17.952	18.59	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	383.31590		0.38332	449.50670	0.44951	383.316	18.73	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	634.01590		0.63402	557.90670	0.55791	634.016	18.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	205.29330		0.20529	242.66100	0.24266	205.293	20.37	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,155.99330		1.15599	1,051.06100	1.05106	1,155.993	20.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,262.70970		2.26271	2,404.60230	2.40460	2,262.710	19.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	13.40970		0.01341	13.00230	0.01300	13.410	19.66	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,066.22470		2.06622	2,208.27230	2.20827	2,066.225	18.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.92470		0.01692	16.67230	0.01667	16.925	18.81	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.72790		13.72790	13.87640	13.87640		17.80	0.00	0	31,329.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,555.18120		2.55518	2,701.27100	2.70127	2,555.181	17.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	27.28120		0.02728	24.87100	0.02487	27.281	17.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,324.18950		2.32419	2,469.34180	2.46934	2,324.190	17.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	39.28950		0.03929	35.94180	0.03594	39.289	17.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,277.16060		2.27716	2,422.08310	2.42208	2,277.161	16.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	42.26060		0.04226	38.68310	0.03868	42.261	16.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,315.71800		1.31572	1,445.68200	1.44568	1,315.718	16.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	187.81800		0.18782	169.28200	0.16928	187.818	16.17	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	979.87030		0.97987	1,089.14140	1.08914	979.870	16.63	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	351.97030		0.35197	312.74140	0.31274	351.970	16.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,230.32360		2.23032	2,375.00210	2.37500	2,230.324	16.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	45.42360		0.04542	41.60210	0.04160	45.424	16.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,390.83990		1.39084	1,523.85450	1.52385	1,390.840	16.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	162.93990		0.16294	147.45450	0.14745	162.940	16.09	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.92460		13.92460	14.08220	14.08220		17.67	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,646.19020		1.64619	1,783.17270	1.78317	1,646.190	15.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	211.59020		0.21159	190.97270	0.19097	211.590	15.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,638.66210		1.63866	1,775.49330	1.77549	1,638.662	15.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	214.06210		0.21406	193.29330	0.19329	214.062	15.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,631.15370		1.63115	1,767.83310	1.76783	1,631.154	15.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	216.55370		0.21655	195.63310	0.19563	216.554	15.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.12460		14.12460	14.29210	14.29210		17.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,118.83270		1.11883	1,212.70380	1.21270	1,118.833	17.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	784.23270		0.78423	710.60380	0.71060	784.233	17.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,114.46300		1.11446	1,207.96310	1.20796	1,114.463	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	789.86300		0.78986	715.86310	0.71586	789.863	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,110.11180		1.11011	1,203.24680	1.20325	1,110.112	17.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	795.51180		0.79551	721.14680	0.72115	795.512	17.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.25410		14.25410	14.41570	14.41570		18.05	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,463.80120		1.46380	1,568.59410	1.56859	1,463.801	17.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	899.70120		0.89970	842.89410	0.84289	899.701	17.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,459.49760		1.45950	1,563.66680	1.56367	1,459.498	17.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	905.39760		0.90540	847.96680	0.84797	905.398	17.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,455.20990		1.45521	1,559.06470	1.55906	1,455.210	17.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	911.10990		0.91111	853.36470	0.85336	911.110	17.19	0.00	0	0.00
2025	On 01/08/2013	Bond Future			108.30849		108.30849	108.27591	108.27591			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
2025	On 01/08/2013	Bond Future	117.99	Put	9,681.51000		9.68151	9,714.09000	9.71409	9,681.510		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	9,691.51000		9.69151	9,724.09000	9.72409	9,691.510		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	9,701.51000		9.70151	9,734.09000	9.73409	9,701.510		0.00	0	0.00
2038	On 01/08/2013	Bond Future			102.15598		102.15598	102.12333	102.12333			0.00	0	0.00
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	12,834.02000		12.83402	12,866.67000	12.86667	12,834.020		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	12,844.02000		12.84402	12,876.67000	12.87667	12,844.020		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	12,854.02000		12.85402	12,886.67000	12.88667	12,854.020		0.00	0	0.00
2050	On 01/08/2013	Bond Future			103.01645		103.01645	102.85986	102.85986			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	15,973.55000		15.97355	16,130.14000	16.13014	15,973.550		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	15,983.55000		15.98355	16,140.14000	16.14014	15,983.550		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	15,993.55000		15.99355	16,150.14000	16.15014	15,993.550		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			396.25000		396.25000	394.92500	394.92500			0.00	0	56.00
AL37	On 07/11/2013	Index Future			401.84100		401.84100	400.49700	400.49700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			469.11400		469.11400	467.34900	467.34900				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			475.73300		475.73300	473.94400	473.94400				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			421.92800		421.92800	420.18000	420.18000				12,657,840.00	3	738.00
ALBI	On 07/11/2013	Index Future			427.88200		427.88200	426.10900	426.10900				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.43890		9.43890	9.46720	9.46720		9.33		0.00	0	8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	250.76380	0.25076	270.91300	0.27091	250.764	9.45		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	111.86380	0.11186	103.71300	0.10371	111.864	9.45		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	26.32910	0.02633	28.45510	0.02846	26.329	13.28		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	887.42910	0.88743	861.25510	0.86126	887.429	13.28		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	568.47340	0.56847	596.14380	0.59614	568.473	10.52		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	29.57340	0.02957	28.94380	0.02894	29.573	10.52		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	559.03360	0.55903	586.69330	0.58669	559.034	10.44		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.13360	0.03013	29.49330	0.02949	30.134	10.44		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	954.55450	0.95455	982.37280	0.98237	954.554	13.82		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.65450	0.01565	15.17280	0.01517	15.655	13.82		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	663.63100	0.66363	691.38000	0.69138	663.631	11.35		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.73100	0.02473	24.18000	0.02418	24.731	11.35		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	577.92760	0.57793	605.60900	0.60561	577.928	10.61		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.02760	0.02903	28.40900	0.02841	29.028	10.61		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50110		9.50110	9.53310	9.53310		9.97		0.00	0	9,985.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	271.12460	0.27112	287.09400	0.28709	271.125	9.94		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	250.02460	0.25002	233.99400	0.23399	250.025	9.94		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	40.97140	0.04097	42.49060	0.04249	40.971	12.37		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,139.87140	1.13987	1,109.39060	1.10939	1,139.871	12.37		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	280.21630	0.28022	296.48360	0.29648	280.216	9.90		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	239.11630	0.23912	223.38360	0.22338	239.116	9.90		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	275.63910	0.27564	291.75560	0.29176	275.639	9.92		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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	244.53910		0.24454	228.65560	0.22866	244.539	9.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	362.25030		0.36225	381.06380	0.38106	362.250	9.59	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	161.15030		0.16115	147.96380	0.14796	161.150	9.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	222.34450		0.22234	236.05820	0.23606	222.345	10.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	321.24450		0.32124	302.95820	0.30296	321.245	10.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	61.36060		0.06136	67.79750	0.06780	61.361	11.34	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	860.26060		0.86026	834.69750	0.83470	860.261	11.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,229.79990		1.22980	1,260.41720	1.26042	1,229.800	13.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	28.69990		0.02870	27.31720	0.02732	28.700	13.64	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	945.02500		0.94502	975.67500	0.97567	945.025	12.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	43.92500		0.04393	42.57500	0.04258	43.925	12.14	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57250		9.57250	9.60870	9.60870		10.82	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	380.93170		0.38093	400.58290	0.40058	380.932	10.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	318.43170		0.31843	301.88290	0.30188	318.432	10.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	390.18200		0.39018	410.19340	0.41019	390.182	10.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	307.68200		0.30768	291.49340	0.29149	307.682	10.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	385.53320		0.38553	405.36260	0.40536	385.533	10.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	313.03320		0.31303	296.66260	0.29666	313.033	10.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.64760		9.64760	9.69080	9.69080		11.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	332.24480		0.33224	349.49360	0.34949	332.245	11.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	594.64480		0.59464	568.69360	0.56869	594.645	11.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	338.71620		0.33872	356.24040	0.35624	338.716	11.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	581.11620		0.58112	555.44040	0.55544	581.116	11.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	335.46470		0.33546	352.85260	0.35285	335.465	11.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	587.86470		0.58786	562.05260	0.56205	587.865	11.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.47680		9.47680	9.51880	9.51880		12.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,376.29220		2.37629	2,420.01920	2.42002	2,376.292	15.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	149.49220		0.14949	151.21920	0.15122	149.492	15.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,328.43450		2.32843	2,372.20930	2.37221	2,328.435	15.64		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	151.63450		0.15163	153.40930	0.15341	151.635	15.64		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,280.60870		2.28061	2,324.42850	2.32443	2,280.609	15.42		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	153.80870		0.15381	155.62850	0.15563	153.809	15.42		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.82990		9.82990	10.00850	10.00850		16.28		0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	801.11480		0.80111	961.16780	0.96117	801.115	15.99		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	61.21480		0.06121	42.66780	0.04267	61.215	15.99		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	792.75570		0.79276	952.35390	0.95235	792.756	15.99		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	62.85570		0.06286	43.85390	0.04385	62.856	15.99		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	784.42980		0.78443	943.56650	0.94357	784.430	15.98		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	64.52980		0.06453	45.06650	0.04507	64.530	15.98		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.93440		9.93440	10.11720	10.11720		16.00		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	435.89640		0.43590	539.67440	0.53967	435.896	15.99		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	441.49640		0.44150	362.47440	0.36247	441.496	15.99		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	431.44610		0.43145	534.54330	0.53454	431.446	16.00		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	447.04610		0.44705	367.34330	0.36734	447.046	16.00		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	427.25970		0.42726	529.44890	0.52945	427.260	16.02		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	452.85970		0.45286	372.24890	0.37225	452.860	16.02		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			353.74570		353.74570	-374.32770	-374.32770				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			483.42580		483.42580	527.82130	527.82130				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			801.75260		801.75260	832.10750	832.10750				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			511.02220		511.02220	571.87480	571.87480				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			69.18840		69.18840	70.97900	70.97900				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			696.69000		696.69000	1,150.17000	1,150.17000				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 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			1,793.02000		1,793.02000	2,667.45000	2,667.45000			0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			1,444.38440		1,444.38440	2,056.39370	2,056.39370			0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			3,754.62140		3,754.62140	5,966.51030	5,966.51030			0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			70.14560		70.14560	68.87880	68.87880			0.00	0	10,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.04100		11.04100	11.15540	11.15540		17.74	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,227.65290		1.22765	1,335.85520	1.33586	1,227.653	16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	26.65290		0.02665	20.45520	0.02046	26.653	16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,218.12310		1.21812	1,326.20480	1.32620	1,218.123	16.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	27.12310		0.02712	20.80480	0.02080	27.123	16.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,208.60270		1.20860	1,316.56080	1.31656	1,208.603	16.11	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	27.60270		0.02760	21.16080	0.02116	27.603	16.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.19370		11.19370	11.31280	11.31280		17.55	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	734.90260		0.73490	797.32950	0.79733	734.903	16.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	331.20260		0.33120	274.52950	0.27453	331.203	16.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	729.46820		0.72947	791.43870	0.79144	729.468	16.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	335.76820		0.33577	278.63870	0.27864	335.768	16.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	724.07100		0.72407	785.58590	0.78559	724.071	16.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	340.37100		0.34037	282.78590	0.28279	340.371	16.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.66630		1.66630	1.67600	1.67600		17.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,820.37700		0.18204	1,916.68970	0.19167	1,820.377	17.29	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	57.37700		0.00574	56.68970	0.00567	57.377	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,728.55950		0.17286	1,824.59950	0.18246	1,728.560	17.11	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	65.55950		0.00656	64.59950	0.00646	65.559	17.11	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,640.69080		0.16407	1,736.22520	0.17362	1,640.691	17.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	77.69080		0.00777	76.22520	0.00762	77.691	17.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67800		1.67800	1.68840	1.68840		17.49	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	951.25340		0.09513	1,027.89350	0.10279	951.253	17.49	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	671.25340		0.06713	643.89350	0.06439	671.253	17.49	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	904.51540		0.09045	979.11200	0.09791	904.515	17.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	724.51540		0.07245	695.11200	0.06951	724.515	17.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	859.82380		0.08598	932.36070	0.09324	859.824	17.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	779.82380		0.07798	748.36070	0.07484	779.824	17.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	492.43320		0.49243	493.73370	0.49373	492.433	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	326.73320		0.32673	328.03370	0.32803	326.733	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	502.81720		0.50282	504.10990	0.50411	502.817	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	317.11720		0.31712	318.40990	0.31841	317.117	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	497.60330		0.49760	498.89990	0.49890	497.603	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	321.90330		0.32190	323.19990	0.32320	321.903	13.04	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			10.20370		10.20370	10.26450	10.26450		18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,203.70000		1.20370	1,264.50000	1.26450	1,203.700	18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,193.70000		1.19370	1,254.50000	1.25450	1,193.700	18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,213.70000		1.21370	1,274.50000	1.27450	1,213.700	18.80	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.80	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			10.19290		10.19290	10.26450	10.26450		19.92	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.32	Call	35.33150		0.03533	72.73370	0.07273	35.332	22.65	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
DAUS	On 24/06/2013	Any day expiry	10.32	Put	162.43150		0.16243	128.23370	0.12823	162.431	22.65	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.01710		0.00002	0.12530	0.00013	0.017	42.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,507.11710		1.50712	1,435.62530	1.43563	1,507.117	42.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	221.71050		0.22171	293.37180	0.29337	221.710	23.02	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	18.81050		0.01881	18.87180	0.01887	18.810	23.02	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	86.98360		0.08698	150.19820	0.15020	86.984	20.36	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	64.08360		0.06408	55.69820	0.05570	64.084	20.36	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	349.51840		0.34952	421.92060	0.42192	349.518	25.10	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	9.85	Put	6.61840		0.00662	7.42060	0.00742	6.618	25.10	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	239.15950		0.23916	311.08620	0.31109	239.160	23.32	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	16.25950		0.01626	16.58620	0.01659	16.260	23.32	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	230.39160		0.23039	302.19550	0.30220	230.392	23.17	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	17.49160		0.01749	17.69550	0.01770	17.492	23.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.19290		10.19290	10.26290	10.26290		20.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Call	1,342.95060		1.34295	0.00000	0.00000	1,342.951	36.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Put	0.05060		0.00005	0.00000	0.00000	0.051	36.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,133.02600		1.13303	1,203.09470	1.20309	1,133.026	33.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.12600		0.00013	0.19470	0.00019	0.126	33.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,892.90600		1.89291	1,962.90820	1.96291	1,892.906	45.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00600		0.00001	0.00820	0.00001	0.006	45.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,792.90860		1.79291	1,862.91210	1.86291	1,792.909	43.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.00860		0.00001	0.01210	0.00001	0.009	43.69	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	596.07170		0.59607	666.64820	0.66665	596.072	26.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	3.17170		0.00317	3.74820	0.00375	3.172	26.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,153.01520		1.15302	1,223.07800	1.22308	1,153.015	33.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.11520		0.00012	0.17800	0.00018	0.115	33.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,143.02040		1.14302	1,213.08620	1.21309	1,143.020	33.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.12040		0.00012	0.18620	0.00019	0.120	33.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	10.30	Call	61.93340	0.06193	0.00000	0.00000	0.00000	61.933	22.38	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	10.30	Put	169.03340	0.16903	0.00000	0.00000	0.00000	169.033	22.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	843.53680	0.84354	913.75720	0.91376	0.91376	843.537	29.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	0.63680	0.00064	0.85720	0.00086	0.00086	0.637	29.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	684.68630	0.68469	755.11860	0.75512	0.75512	684.686	27.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	1.78630	0.00179	2.21860	0.00222	0.00222	1.786	27.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,942.90500	1.94291	2,012.90670	2.01291	2.01291	1,942.905	46.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00500	0.00001	0.00670	0.00001	0.00001	0.005	46.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	498.84890	0.49885	569.53490	0.56953	0.56953	498.849	25.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	5.94890	0.00595	6.63490	0.00663	0.00663	5.949	25.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	358.29570	0.35830	428.77330	0.42877	0.42877	358.296	24.08	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	15.39570	0.01540	15.87330	0.01587	0.01587	15.396	24.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	2,092.90320	2.09290	2,162.90510	2.16291	2.16291	2,092.903	48.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00320	0.00000	0.00510	0.00001	0.00001	0.003	48.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,992.90420	1.99290	2,062.90550	2.06291	2.06291	1,992.904	46.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00420	0.00000	0.00550	0.00001	0.00001	0.004	46.88	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.20990	10.20990	10.27980	10.27980	10.27980		19.44	0.00	351	349.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,201.68400	1.20168	1,271.65080	1.27165	1.27165	1,201.684	24.97	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.78400	0.00178	1.85080	0.00185	0.00185	1.784	24.97	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	309.79800	0.30980	373.74140	0.37374	0.37374	309.798	19.65	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	79.89800	0.07990	73.94140	0.07394	0.07394	79.898	19.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	186.17170	0.18617	243.76930	0.24377	0.24377	186.172	19.46	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	156.27170	0.15627	143.96930	0.14397	0.14397	156.272	19.46	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,221.55910	1.22156	1,291.52440	1.29152	1.29152	1,221.559	25.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.65910	0.00166	1.72440	0.00172	0.00172	1.659	25.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,211.62040	1.21162	1,281.58650	1.28159	1.28159	1,211.620	25.05	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.72040	0.00172	1.78650	0.00179	0.00179	1.720	25.05	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.21410	10.21410	10.28430	10.28430	10.28430		19.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 11/07/2013	Any day expiry	10.19	Call	199.09930	0.19910	255.87510	0.25588	199.099	19.61	0.00	0	5,000.00	
DAUS	On 11/07/2013	Any day expiry	10.19	Put	174.99930	0.17500	161.57510	0.16158	174.999	19.61	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.14	Call	225.79570	0.22580	284.45310	0.28445	225.796	19.62	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.14	Put	151.69570	0.15170	140.15310	0.14015	151.696	19.62	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.15	Call	220.28650	0.22029	278.58270	0.27858	220.287	19.61	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.15	Put	156.18650	0.15619	144.28270	0.14428	156.186	19.61	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.16	Call	214.86150	0.21486	272.78870	0.27279	214.862	19.61	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.16	Put	160.76150	0.16076	148.48870	0.14849	160.761	19.61	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	9.94	Call	353.30640	0.35331	417.61140	0.41761	353.306	19.64	0.00	0	5,000.00	
DAUS	On 11/07/2013	Any day expiry	9.94	Put	79.20640	0.07921	73.31140	0.07331	79.206	19.64	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry			10.22970	10.22970	10.30070	10.30070		19.42	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	1,025.89400	1.02589	1,096.04350	1.09604	1,025.894	19.11	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	6.19400	0.00619	5.34350	0.00534	6.194	19.11	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Call	494.39840	0.49440	561.11430	0.56111	494.398	18.42	0.00	0	2,800.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Put	64.69840	0.06470	60.41430	0.06041	64.698	18.42	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	10.26	Call	217.04450	0.21704	269.09140	0.26909	217.045	19.47	0.00	0	1,000.00	
DAUS	On 22/07/2013	Any day expiry	10.26	Put	247.34450	0.24734	228.39140	0.22839	247.345	19.47	0.00	0	1,000.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,930.03950	1.93004	2,001.03120	2.00103	1,930.040	24.61	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.33950	0.00034	0.33120	0.00033	0.340	24.61	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Call	1,045.50560	1.04551	1,115.72020	1.11572	1,045.506	19.23	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	5.80560	0.00581	5.02020	0.00502	5.806	19.23	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Call	1,035.69670	1.03570	1,105.87940	1.10588	1,035.697	19.17	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Put	5.99670	0.00600	5.17940	0.00518	5.997	19.17	0.00	0	1,400.00	
DAUS	On 26/07/2013	Any day expiry			10.23540	10.23540	10.30670	10.30670		19.51	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,935.85990	1.93586	2,007.18530	2.00719	1,935.860	23.87	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.45990	0.00046	0.48530	0.00049	0.460	23.87	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,836.02780	1.83603	1,907.35220	1.90735	1,836.028	23.32	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.62780	0.00063	0.65220	0.00065	0.628	23.32	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,200.00850		1.20001	1,271.04610	1.27105	1,200.009	19.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	4.60850		0.00461	4.34610	0.00435	4.609	19.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,190.15450		1.19015	1,261.17730	1.26118	1,190.154	19.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	4.75450		0.00475	4.47730	0.00448	4.754	19.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,180.30490		1.18030	1,251.31270	1.25131	1,180.305	19.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	4.90490		0.00490	4.61270	0.00461	4.905	19.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	899.21360		0.89921	969.53250	0.96953	899.214	18.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	13.81360		0.01381	12.83250	0.01283	13.814	18.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	751.85230		0.75185	821.66060	0.82166	751.852	18.46	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	26.45230		0.02645	24.96060	0.02496	26.452	18.46	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	672.38540		0.67239	741.77380	0.74177	672.385	18.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	36.98540		0.03699	35.07380	0.03507	36.985	18.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	587.78330		0.58778	656.52800	0.65653	587.783	18.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	52.38330		0.05238	49.82800	0.04983	52.383	18.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,985.79360		1.98579	2,057.11860	2.05712	1,985.794	24.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.39360		0.00039	0.41860	0.00042	0.394	24.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	472.56950		0.47257	537.99800	0.53800	472.569	18.57	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	87.16950		0.08717	81.29800	0.08130	87.170	18.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	10.20	Call	262.86290		0.26286	0.00000	0.00000	262.863	19.39	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	227.46290		0.22746	0.00000	0.00000	227.463	19.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,135.62560		2.13563	2,206.93580	2.20694	2,135.626	24.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.22560		0.00023	0.23580	0.00024	0.226	24.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	2,035.73690		2.03574	2,107.04620	2.10705	2,035.737	24.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.33690		0.00034	0.34620	0.00035	0.337	24.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.24260		10.24260	10.31410	10.31410		19.32	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,159.49860		1.15950	1,230.57120	1.23057	1,159.499	19.07	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	6.89860		0.00690	6.47120	0.00647	6.899	19.07	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,149.70910		1.14971	1,220.76060	1.22076	1,149.709	19.02	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
DAUS	On 31/07/2013	Any day expiry	9.10	Put	7.10910		0.00711	6.66060	0.00666	7.109	19.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,139.92600		1.13993	1,210.95560	1.21096	1,139.926	18.97	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	7.32600		0.00733	6.85560	0.00686	7.326	18.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.28020	10.28020		10.35270	10.35270		19.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	1,018.54880		1.01855	1,089.53770	1.08954	1,018.549	17.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	28.34880		0.02835	26.83770	0.02684	28.349	17.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	1,009.51330		1.00951	1,080.17650	1.08018	1,009.513	17.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	29.31330		0.02931	27.47650	0.02748	29.313	17.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	826.47840		0.82648	895.63660	0.89564	826.478	17.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	56.27840		0.05628	52.93660	0.05294	56.278	17.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	752.59640		0.75260	820.86650	0.82087	752.596	17.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	72.39640		0.07240	68.16650	0.06817	72.396	17.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	1,064.35610		1.06436	1,136.54720	1.13655	1,064.356	17.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	24.15610		0.02416	23.84720	0.02385	24.156	17.41	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	674.27070		0.67427	741.34430	0.74134	674.271	17.64	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	94.07070		0.09407	88.64430	0.08864	94.071	17.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	573.13730		0.57314	636.96960	0.63697	573.137	17.80	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	132.93730		0.13294	124.26960	0.12427	132.937	17.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	1,000.50440		1.00050	1,071.09760	1.07110	1,000.504	17.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	30.30440		0.03030	28.39760	0.02840	30.304	17.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	2,081.86320		2.08186	2,154.45420	2.15445	2,081.863	21.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.66320		0.00166	1.75420	0.00175	1.663	21.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	2,032.06450		2.03206	2,104.66650	2.10467	2,032.065	21.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.86450		0.00186	1.96650	0.00197	1.864	21.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,982.33620		1.98234	2,054.90440	2.05490	1,982.336	20.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.13620		0.00214	2.20440	0.00220	2.136	20.85	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			10.32110	10.32110		10.39480	10.39480		18.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	621.89330		0.62189	682.53310	0.68253	621.893	17.57	0.00	0	2,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Put	180.79330		0.18079	167.73310	0.16773	180.793	17.57	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	1,076.36800		1.07637	1,148.41760	1.14842	1,076.368	16.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	45.26800		0.04527	43.61760	0.04362	45.268	16.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	1,067.64450		1.06764	1,139.42520	1.13943	1,067.644	16.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	46.54450		0.04654	44.62520	0.04463	46.544	16.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	1,058.94740		1.05895	1,130.45320	1.13045	1,058.947	17.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	47.84740		0.04785	45.65320	0.04565	47.847	17.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,085.11870		1.08512	1,157.42920	1.15743	1,085.119	16.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	44.01870		0.04402	42.62920	0.04263	44.019	16.97	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			10.32550		10.32550	10.39940	10.39940		18.82	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,127.66700		1.12767	1,200.19590	1.20020	1,127.667	17.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	42.16700		0.04217	40.79590	0.04080	42.167	17.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,118.65660		1.11866	1,191.14290	1.19114	1,118.657	17.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	43.15660		0.04316	41.74290	0.04174	43.157	17.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,109.66480		1.10966	1,182.10830	1.18211	1,109.665	17.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	44.16480		0.04416	42.70830	0.04271	44.165	17.02	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	898.53570		0.89854	967.50490	0.96750	898.536	17.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	83.03570		0.08304	78.10490	0.07810	83.036	17.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	827.90760		0.82791	895.60750	0.89561	827.908	17.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	102.40760		0.10241	96.20750	0.09621	102.408	17.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	752.97900		0.75298	819.04600	0.81905	752.979	17.31	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	127.47900		0.12748	119.64600	0.11965	127.479	17.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,128.23670		2.12824	2,202.09510	2.20210	2,128.237	18.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	2.73670		0.00274	2.69510	0.00270	2.737	18.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	2,078.47790		2.07848	2,152.32620	2.15233	2,078.478	18.68	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	2.97790		0.00298	2.92620	0.00293	2.978	18.68	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	2,028.74280		2.02874	2,102.57800	2.10258	2,028.743	18.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	3.24280		0.00324	3.17800	0.00318	3.243	18.44	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry			10.36440		10.36440	10.43950	10.43950		18.57	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	989.48790		0.98949	1,059.14770	1.05915	989.488	16.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	95.08790		0.09509	89.64770	0.08965	95.088	16.97	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	585.14220		0.58514	640.82320	0.64082	585.142	17.83	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	290.74220		0.29074	271.32320	0.27132	290.742	17.83	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	1,054.15100		1.05415	1,124.92540	1.12493	1,054.151	16.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	79.75100		0.07975	75.42540	0.07543	79.751	16.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	1,045.96150		1.04596	1,116.34100	1.11634	1,045.961	16.92	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	81.56150		0.08156	76.84100	0.07684	81.561	16.92	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	1,037.80210		1.03780	1,108.08290	1.10808	1,037.802	16.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	83.40210		0.08340	78.58290	0.07858	83.402	16.93	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.36890		10.36890	10.44410	10.44410		18.71	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	576.97590		0.57698	632.51730	0.63252	576.976	17.90	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	308.07590		0.30808	288.41730	0.28842	308.076	17.90	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	972.83840		0.97284	1,042.42840	1.04243	972.838	17.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	103.93840		0.10394	98.32840	0.09833	103.938	17.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	965.03930		0.96504	1,034.49200	1.03449	965.039	17.01	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	106.13930		0.10614	100.39200	0.10039	106.139	17.01	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	934.17420		0.93417	1,003.05540	1.00306	934.174	17.05	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	115.27420		0.11527	108.95540	0.10896	115.274	17.05	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	980.67010		0.98067	1,050.39550	1.05040	980.670	16.99	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	101.77010		0.10177	96.29550	0.09630	101.770	16.99	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.37330		10.37330	10.44870	10.44870		18.65	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	1,026.19680		1.02620	1,096.69240	1.09669	1,026.197	16.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	92.89680		0.09290	87.99240	0.08799	92.897	16.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	1,018.21710		1.01822	1,088.58710	1.08859	1,018.217	16.91	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	94.91710		0.09492	89.88710	0.08989	94.917	16.91	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	902.40440		0.90240	970.63970	0.97064	902.404	17.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Put	129.10440		0.12910	121.93970	0.12194	129.104	17.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	2,080.95050		2.08095	2,156.83990	2.15684	2,080.950	18.36	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	7.65050		0.00765	8.13990	0.00814	7.650	18.36	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	1,034.20780		1.03421	1,104.82840	1.10483	1,034.208	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	90.90780		0.09091	86.12840	0.08613	90.908	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	829.45940		0.82946	896.01780	0.89602	829.459	17.13	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	156.15940		0.15616	147.31780	0.14732	156.159	17.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,130.31580		2.13032	2,206.15670	2.20616	2,130.316	18.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.01580		0.00702	7.45670	0.00746	7.016	18.55	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.41820		10.41820	10.49500	10.49500		18.49	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,083.48170		1.08348	1,154.08930	1.15409	1,083.482	16.84	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	115.28170		0.11528	109.08930	0.10909	115.282	16.84	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	897.86730		0.89787	965.46140	0.96546	897.867	17.03	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	179.66730		0.17967	170.46140	0.17046	179.667	17.03	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,131.59120		2.13159	2,209.26540	2.20927	2,131.591	18.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	13.39120		0.01339	14.26540	0.01427	13.391	18.39	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,099.15990		1.09916	1,170.77420	1.17077	1,099.160	16.83	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	110.95990		0.11096	105.77420	0.10577	110.960	16.83	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,091.30610		1.09131	1,162.42130	1.16242	1,091.306	16.83	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	113.10610		0.11311	107.42130	0.10742	113.106	16.83	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.45710		10.45710	10.53510	10.53510		18.44	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	1,017.29890		1.01730	1,086.39510	1.08640	1,017.299	16.84	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	170.19890		0.17020	161.29510	0.16130	170.199	16.84	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	1,031.79400		1.03179	1,101.17180	1.10117	1,031.794	16.82	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	164.69400		0.16469	156.07180	0.15607	164.694	16.82	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	1,024.53230		1.02453	1,093.76880	1.09377	1,024.532	16.83	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	167.43230		0.16743	158.66880	0.15867	167.432	16.83	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.51230		10.51230	10.59280	10.59280		18.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2014	Any day expiry	10.52	Call	598.95510		0.59896	646.99770	0.64700	598.955	18.48	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	606.65510		0.60666	574.19770	0.57420	606.655	18.48	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	595.06670		0.59507	642.91900	0.64292	595.067	18.51	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	612.76670		0.61277	580.11900	0.58012	612.767	18.51	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.12	Call	776.36540		0.77637	0.00000	0.00000	776.365	17.45	0.00	6,000	6,000.00
DAUS	On 28/01/2014	Any day expiry	10.12	Put	384.06540		0.38407	0.00000	0.00000	384.065	17.45	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	602.87060		0.60287	651.10050	0.65110	602.871	18.46	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	600.57060		0.60057	568.30050	0.56830	600.571	18.46	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.55990		10.55990	10.64240	10.64240		18.48	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,554.94790		1.55495	1,633.98360	1.63398	1,554.948	16.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	105.04790		0.10505	101.58360	0.10158	105.048	16.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,572.07570		1.57208	1,651.23240	1.65123	1,572.076	16.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	102.17570		0.10218	98.83240	0.09883	102.176	16.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,563.50380		1.56350	1,642.60140	1.64260	1,563.504	16.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	103.60380		0.10360	100.20140	0.10020	103.604	16.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.58910		10.58910	10.67290	10.67290		18.53	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,591.55450		1.59155	1,670.76930	1.67077	1,591.555	16.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	112.45450		0.11245	107.86930	0.10787	112.455	16.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,608.54890		1.60855	1,687.93720	1.68794	1,608.549	16.96	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	109.44890		0.10945	105.03720	0.10504	109.449	16.96	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,600.04360		1.60004	1,679.34570	1.67935	1,600.044	16.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	110.94360		0.11094	106.44570	0.10645	110.944	16.95	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.70200		10.70200	10.79140	10.79140		18.49	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,106.69530		1.10670	1,175.69130	1.17569	1,106.695	16.93	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	364.69530		0.36470	344.29130	0.34429	364.695	16.93	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,118.59120		1.11859	1,187.90780	1.18791	1,118.591	16.90	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	356.59120		0.35659	336.50780	0.33651	356.591	16.90	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,112.62840		1.11263	1,181.78660	1.18179	1,112.628	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	Put	360.62840		0.36063	340.38660	0.34039	360.628	16.92	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	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
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 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00000		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00000		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			107.50304		107.50304	107.40292	107.40292			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	7,486.96000		7.48696	7,587.08000	7.58708	7,486.960		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	7,496.96000		7.49696	7,597.08000	7.59708	7,496.960		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	7,506.96000		7.50696	7,607.08000	7.60708	7,506.960		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future			9.57095		84.58378	9.64326	84.03901			0.00	0	6,292.00
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	4,508.42000		4.50842	5,053.19000	5.05319	4,508.420		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,532.45000		73.53245	72,987.68000	72.98768	73,532.450		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			9.69587		81.99599	9.77076	81.44361			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,768.25000		9.76825	10,320.63000	10.32063	9,768.250		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	9,679.97000		9.67997	10,232.35000	10.23235	9,679.970		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	9,591.82000		9.59182	10,144.20000	10.14420	9,591.820		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			421.20400		421.20400	419.51500	419.51500			0.00	0	391.00
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	247,860.00000		24.78600	264,750.00000	26.47500	247,860.000		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	247,960.00000		24.79600	264,850.00000	26.48500	247,960.000		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	248,060.00000		24.80600	264,950.00000	26.49500	248,060.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			427.14800		427.14800	425.43500	425.43500			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	188,420.00000		18.84200	205,550.00000	20.55500	188,420.000		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	188,520.00000		18.85200	205,650.00000	20.56500	188,520.000		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	188,620.00000		18.86200	205,750.00000	20.57500	188,620.000		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
GVIX	On 01/01/2029	LIVE INDEX	110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future	193.29200		193.29200	193.35300	193.35300			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future	196.04500		196.04500	196.10700	196.10700			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	540.99500		540.99500	540.99500	540.99500			10,819,900.00	2	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 17/07/2013	Jibar Tradeable Future	5.22000	94.78000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.24000	94.76000	5.26000	94.74000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.30000	94.70000	5.29000	94.71000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.40000	94.60000	5.48000	94.52000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.48000	94.52000	5.57000	94.43000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.64000	94.36000	5.76000	94.24000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future	5.65000	94.35000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	6.11000	93.89000	6.23000	93.77000				0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.41000		93.59000	6.56000	93.44000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.73000		93.27000	6.86000	93.14000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.01000		92.99000	7.15000	92.85000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.28000		92.72000	7.42000	92.58000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.94370		7.94370	7.99170	7.99170		12.45		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	418.50360		0.41850	459.42820	0.45943	418.504	12.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	64.80360		0.06480	57.72820	0.05773	64.804	12.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	410.86520		0.41087	451.40220	0.45140	410.865	12.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	67.16520		0.06717	59.70220	0.05970	67.165	12.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	403.29250		0.40329	443.63540	0.44364	403.293	12.68		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	69.59250		0.06959	61.93540	0.06194	69.593	12.68		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.99630		7.99630	8.04580	8.04580		14.26		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	253.67990		0.25368	285.08210	0.28508	253.680	14.57		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	407.37990		0.40738	389.28210	0.38928	407.380	14.57		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	250.10070		0.25010	281.30790	0.28131	250.101	14.59		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	413.80070		0.41380	395.50790	0.39551	413.801	14.59		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	257.30250		0.25730	288.90190	0.28890	257.303	14.55		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	401.00250		0.40100	383.10190	0.38310	401.003	14.55		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.92887		102.15575	7.99612	101.71526				0.00	0	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	4,314.07000		4.31407	4,754.56000	4.75456	4,314.070			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	4,244.70000		4.24470	4,685.19000	4.68519	4,244.700			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	4,175.39000		4.17539	4,615.88000	4.61588	4,175.390			0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.03830		99.68149	8.10845	99.23478				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	10,560.64000		10.56064	11,007.35000	11.00735	10,560.640		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	10,487.91000		10.48791	10,934.62000	10.93462	10,487.910		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	10,415.23000		10.41523	10,861.94000	10.86194	10,415.230		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.48481		118.88530	6.52905	118.79184		2.71	40,421,002.00	340	23,011.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,429.67000		89.42967	89,336.21000	89.33621	89,429.670	2.85	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	2.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.68428		113.75648	6.73586	113.66174		2.80	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	145.09000		0.14509	133.12000	0.13312	145.090	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,180.43000		2.18043	2,263.20000	2.26320	2,180.430	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	147.99000		0.14799	135.81000	0.13581	147.990	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,164.51000		2.16451	2,247.07000	2.24707	2,164.510	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	150.93000		0.15093	138.55000	0.13855	150.930	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,148.63000		2.14863	2,230.99000	2.23099	2,148.630	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.91573		115.28584	6.97648	115.18993		2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	212.53000		0.21253	196.84000	0.19684	212.530	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,221.05000		2.22105	2,301.27000	2.30127	2,221.050	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	206.86000		0.20686	191.52000	0.19152	206.860	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,247.77000		2.24777	2,328.34000	2.32834	2,247.770	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	209.68000		0.20968	194.16000	0.19416	209.680	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,234.39000		2.23439	2,314.78000	2.31478	2,234.390	2.37	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.20863		110.03783	7.28185	109.94061		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	129.22000		0.12922	118.75000	0.11875	129.220	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,831.43000		2.83143	2,918.18000	2.91818	2,831.430	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	126.09000		0.12609	115.85000	0.11585	126.090	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,855.82000		2.85582	2,942.80000	2.94280	2,855.820	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	127.65000		0.12765	117.29000	0.11729	127.650	2.17	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
R157	On 08/05/2014	Bond Future	5.20	Put	2,843.62000		2.84362	2,930.48000	2.93048	2,843.620	2.17	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			8.25262		119.29860	8.30447	118.83293		13.20	57,263,328.00	480	59,181.00
R186	On 01/08/2013	Bond Future	7.20	Call	65.29000		0.06529	55.45000	0.05545	65.290	12.93	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	10,106.01000		10.10601	10,561.84000	10.56184	10,106.010	12.93	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	82.38000		0.08238	70.14000	0.07014	82.380	12.95	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	9,619.72000		9.61972	10,073.15000	10.07315	9,619.720	12.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	663.13000		0.66313	582.72000	0.58272	663.130	13.14	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	4,840.59000		4.84059	5,225.85000	5.22585	4,840.590	13.14	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,168.56000		1.16856	1,039.87000	1.03987	1,168.560	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	3,474.93000		3.47493	3,811.91000	3.81191	3,474.930	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	23.77000		0.02377	20.01000	0.02001	23.770	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	12,105.76000		12.10576	12,567.67000	12.56767	12,105.760	12.87	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	6,762.60000		6.76260	6,365.23000	6.36523	6,762.600	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	293.99000		0.29399	362.29000	0.36229	293.990	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,026.19000		110.02619	109,560.52000	109.56052	110,026.190	13.75	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	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	236.19000		0.23619	203.84000	0.20384	236.190	13.04	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	7,297.44000		7.29744	7,730.76000	7.73076	7,297.440	13.04	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	5.90000		0.00590	4.94000	0.00494	5.900	12.87	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	14,703.25000		14.70325	15,167.96000	15.16796	14,703.250	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	7.92000		0.00792	6.63000	0.00663	7.920	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	14,176.43000		14.17643	14,640.81000	14.64081	14,176.430	12.87	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,328.15000		5.32815	4,969.83000	4.96983	5,328.150	13.64	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
R186	On 01/08/2013	Bond Future	8.80	Put	540.26000	0.54026	647.61000	0.64761	540.260	13.64	1,512,728.00	2,800	6,800.00	
R186	On 01/08/2013	Bond Future	6.50	Call	1.21000	0.00121	1.01000	0.00101	1.210	12.87	0.00	0	500.00	
R186	On 01/08/2013	Bond Future	6.50	Put	17,386.87000	17.38687	17,852.34000	17.85234	17,386.870	12.87	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			8.35760	120.98191	8.41146	120.50974		13.74	0.00	0	540.00	
R186	On 07/11/2013	Bond Future	6.50	Call	208.24000	0.20824	188.79000	0.18879	208.240	13.45	0.00	0	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	18,271.82000	18.27182	18,724.54000	18.72454	18,271.820	13.45	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	6.75	Call	353.51000	0.35351	322.28000	0.32228	353.510	13.45	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	6.75	Put	15,770.68000	15.77068	16,211.62000	16.21162	15,770.680	13.45	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.00	Call	2,718.46000	2.71846	2,550.26000	2.55026	2,718.460	13.67	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	8.00	Put	5,922.65000	5.92265	6,226.62000	6.22662	5,922.650	13.67	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	3,256.92000	3.25692	3,065.15000	3.06515	3,256.920	13.71	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	5,102.26000	5.10226	5,382.66000	5.38266	5,102.260	13.71	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	3,295.00000	3.29500	3,101.64000	3.10164	3,295.000	13.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	5,050.52000	5.05052	5,329.33000	5.32933	5,050.520	13.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	6,018.87000	6.01887	5,732.59000	5.73259	6,018.870	14.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	2,639.53000	2.63953	2,825.42000	2.82542	2,639.530	14.00	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	9.00	Call	7,405.92000	7.40592	7,084.19000	7.08419	7,405.920	14.13	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	9.00	Put	1,945.21000	1.94521	2,095.65000	2.09565	1,945.210	14.13	0.00	0	1,200.00	
R186	On 07/11/2013	Bond Future	8.14	Call	3,219.10000	3.21910	3,028.92000	3.02892	3,219.100	13.71	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Put	5,154.36000	5.15436	5,436.35000	5.43635	5,154.360	13.71	0.00	0	0.00	
R186	On 06/02/2014	Bond Future			8.45576	117.31801	8.51158	116.83956		13.68	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	2,613.11000	2.61311	2,466.98000	2.46698	2,613.110	13.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	8,909.27000	8.90927	9,241.59000	9.24159	8,909.270	13.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	2,641.49000	2.64149	2,494.17000	2.49417	2,641.490	13.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	8,845.14000	8.84514	9,176.27000	9.17627	8,845.140	13.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	2,584.93000	2.58493	2,439.99000	2.43999	2,584.930	13.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	8,973.69000	8.97369	9,307.20000	9.30720	8,973.690	13.54	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.55827	118.90674	8.61617	118.42181		13.24	0.00	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 08/05/2014	Bond Future	7.10	Call	1,625.10000		1.62510	1,531.80000	1.53180	1,625.100	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,844.13000		14.84413	15,235.76000	15.23576	14,844.130	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,642.44000		1.64244	1,548.33000	1.54833	1,642.440	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,763.84000		14.76384	15,154.66000	15.15466	14,763.840	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,607.89000		1.60789	1,515.40000	1.51540	1,607.890	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,924.66000		14.92466	15,317.10000	15.31710	14,924.660	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.25055		278.25055	280.52286	280.52286			0.00	0	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	16,739.45000		16.73945	14,467.14000	14.46714	16,739.450		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	16,749.45000		16.74945	14,477.14000	14.47714	16,749.450		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	16,759.45000		16.75945	14,487.14000	14.48714	16,759.450		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			5.98359		104.68603	5.94155	104.74218		1.80	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,440.35000		67.44035	67,496.50000	67.49650	67,440.350	1.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future			6.15847		106.16317	6.10558	106.22016		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	39.73000		0.03973	45.29000	0.04529	39.730	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,529.34000		1.52934	1,477.91000	1.47791	1,529.340	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	40.63000		0.04063	46.29000	0.04629	40.630	1.62	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
R201	On 07/11/2013	Bond Future	4.80	Put	1,519.24000		1.51924	1,467.91000	1.46791	1,519.240	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	41.54000		0.04154	47.31000	0.04731	41.540	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,509.15000		1.50915	1,457.93000	1.45793	1,509.150	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.38130		103.18176	6.31220	103.23958		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	124.57000		0.12457	137.33000	0.13733	124.570	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	1,069.27000		1.06927	1,024.21000	1.02421	1,069.270	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	121.02000		0.12102	133.51000	0.13351	121.020	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,082.70000		1.08270	1,037.37000	1.03737	1,082.700	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	122.67000		0.12267	135.29000	0.13529	122.670	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	1,075.86000		1.07586	1,030.66000	1.03066	1,075.860	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.77815		104.57903	6.67938	104.63765		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	68.06000		0.06806	76.35000	0.07635	68.060	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,278.10000		1.27810	1,227.77000	1.22777	1,278.100	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	66.54000		0.06654	74.68000	0.07468	66.540	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,288.70000		1.28870	1,238.22000	1.23822	1,288.700	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	67.30000		0.06730	75.51000	0.07551	67.300	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,283.40000		1.28340	1,232.99000	1.23299	1,283.400	1.08	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			201.70474		201.70474	201.64193	201.64193			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	21,285.26000		21.28526	21,348.07000	21.34807	21,285.260		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	21,295.26000		21.29526	21,358.07000	21.35807	21,295.260		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	21,305.26000		21.30526	21,368.07000	21.36807	21,305.260		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			7.24164		106.74473	7.33100	106.42573		5.17	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	93,531.53000		93.53153	93,212.53000	93.21253	93,531.530	5.37	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	5.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.40318		104.09151	7.49998	103.76805		5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	65.24000		0.06524	52.44000	0.05244	65.240	5.26	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,930.93000		5.93093	6,241.59000	6.24159	5,930.930	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	124.52000		0.12452	101.84000	0.10184	124.520	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,992.44000		4.99244	5,293.22000	5.29322	4,992.440	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	127.28000		0.12728	104.16000	0.10416	127.280	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,959.77000		4.95977	5,260.11000	5.26011	4,959.770	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	130.09000		0.13009	106.53000	0.10653	130.090	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,927.17000		4.92717	5,227.07000	5.22707	4,927.170	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,861.99000		101.86199	101,538.53000	101.53853	101,861.990	5.58	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	5.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.56873		105.49086	7.67355	105.16309		5.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	313.37000		0.31337	269.64000	0.26964	313.370	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,846.91000		4.84691	5,130.95000	5.13095	4,846.910	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	228.05000		0.22805	194.60000	0.19460	228.050	4.98	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,458.42000		5.45842	5,752.74000	5.75274	5,458.420	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	304.27000		0.30427	261.62000	0.26162	304.270	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,903.94000		4.90394	5,189.06000	5.18906	4,903.940	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	308.79000		0.30879	265.60000	0.26560	308.790	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,875.39000		4.87539	5,159.97000	5.15997	4,875.390	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.74804		102.75820	7.86196	102.42602		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	260.74000		0.26074	226.21000	0.22621	260.740	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,280.29000		6.28029	6,577.94000	6.57794	6,280.290	4.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	7.40	Call	1,484.87000		1.48487	1,350.53000	1.35053	1,484.870	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,508.09000		2.50809	2,705.93000	2.70593	2,508.090	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	254.17000		0.25417	220.38000	0.22038	254.170	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,336.48000		6.33648	6,634.87000	6.63487	6,336.480	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	257.44000		0.25744	223.28000	0.22328	257.440	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,308.37000		6.30837	6,606.39000	6.60639	6,308.370	4.95	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			7.42399		103.50668	7.51257	103.11476		7.09	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	94,623.18000		94.62318	94,231.26000	94.23126	94,623.180	7.35	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	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.56085		104.96719	7.65524	104.56979		7.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	258.93000		0.25893	217.79000	0.21779	258.930	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,799.71000		5.79971	6,155.97000	6.15597	5,799.710	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	264.22000		0.26422	222.38000	0.22238	264.220	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,759.98000		5.75998	6,115.54000	6.11554	5,759.980	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	269.61000		0.26961	227.05000	0.22705	269.610	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,720.37000		5.72037	6,075.21000	6.07521	5,720.370	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	887.76000		0.88776	776.29000	0.77629	887.760	7.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,288.81000		3.28881	3,574.74000	3.57474	3,288.810	7.06	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.69421		102.34756	7.79458	101.94490		7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	550.89000		0.55089	483.68000	0.48368	550.890	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,923.46000		5.92346	6,258.91000	6.25891	5,923.460	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	558.19000		0.55819	490.25000	0.49025	558.190	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,887.93000		5.88793	6,222.65000	6.22265	5,887.930	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	543.67000		0.54367	477.18000	0.47718	543.670	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,959.09000		5.95909	6,295.26000	6.29526	5,959.090	6.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future			7.84136		103.73352	7.94843	103.32543		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	523.79000		0.52379	465.46000	0.46546	523.790	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,662.59000		7.66259	8,012.35000	8.01235	7,662.590	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	529.68000		0.52968	470.80000	0.47080	529.680	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,626.94000		7.62694	7,976.15000	7.97615	7,626.940	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	517.96000		0.51796	460.16000	0.46016	517.960	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,698.31000		7.69831	8,048.60000	8.04860	7,698.310	6.80	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			5.58498		101.24043	5.60626	101.23110		0.64	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,242.32000		30.24232	30,232.99000	30.23299	30,242.320	0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.00482		102.66899	6.05781	102.65956		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.89000		0.01789	16.89000	0.01689	17.890	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	324.30000		0.32430	332.73000	0.33273	324.300	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.12000		0.01812	17.11000	0.01711	18.120	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	322.73000		0.32273	331.15000	0.33115	322.730	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.36000		0.01836	17.34000	0.01734	18.360	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	321.18000		0.32118	329.59000	0.32959	321.180	0.43	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			7.63686		98.48682	7.70470	98.15143		8.63	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	90,915.63000		90.91563	90,580.24000	90.58024	90,915.630	8.99	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	8.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			7.76153		99.87647	7.83312	99.53638		8.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	443.02000		0.44302	393.68000	0.39368	443.020	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,711.89000		5.71189	6,002.64000	6.00264	5,711.890	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	451.16000		0.45116	401.08000	0.40108	451.160	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,669.27000		5.66927	5,959.28000	5.95928	5,669.270	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	459.42000		0.45942	408.58000	0.40858	459.420	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,626.81000		5.62681	5,916.06000	5.91606	5,626.810	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.88322		97.57960	7.95864	97.23504		8.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	662.89000		0.66289	601.84000	0.60184	662.890	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,466.66000		6.46666	6,750.17000	6.75017	6,466.660	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	645.60000		0.64560	585.86000	0.58586	645.600	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,547.73000		6.54773	6,832.55000	6.83255	6,547.730	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	654.21000		0.65421	593.81000	0.59381	654.210	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,507.14000		6.50714	6,791.30000	6.79130	6,507.140	8.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.01781		98.90104	8.09746	98.55178		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	582.10000		0.58210	533.17000	0.53317	582.100	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,941.89000		8.94189	9,242.22000	9.24222	8,941.890	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	569.02000		0.56902	521.01000	0.52101	569.020	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,026.11000		9.02611	9,327.36000	9.32736	9,026.110	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	575.53000		0.57553	527.06000	0.52706	575.530	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,983.96000		8.98396	9,284.75000	9.28475	8,983.960	8.15	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			7.72151		96.81271	7.78386	96.47050		9.40	0.00	0	18,200.00
R208	On 01/08/2013	Bond Future	101.40	Call	87,768.24000		87.76824	87,426.03000	87.42603	87,768.240	9.76	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
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.76	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.83634		94.78290	7.90172	94.43591		10.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	514.21000		0.51421	462.13000	0.46213	514.210	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,289.32000		6.28932	6,584.23000	6.58423	6,289.320	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	523.56000		0.52356	470.70000	0.47070	523.560	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,241.44000		6.24144	6,535.57000	6.53557	6,241.440	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	533.03000		0.53303	479.38000	0.47938	533.030	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,193.73000		6.19373	6,487.07000	6.48707	6,193.730	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,553.25000		1.55325	1,429.40000	1.42940	1,553.250	9.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,363.62000		3.36362	3,586.76000	3.58676	3,363.620	9.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.94557		96.05710	8.01398	95.70547		9.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	768.28000		0.76828	704.24000	0.70424	768.280	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,185.16000		7.18516	7,472.75000	7.47275	7,185.160	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	778.85000		0.77885	714.11000	0.71411	778.850	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,139.86000		7.13986	7,426.75000	7.42675	7,139.860	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	758.23000		0.75823	694.87000	0.69487	758.230	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,231.02000		7.23102	7,519.29000	7.51929	7,231.020	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.06036		93.96132	8.13203	93.60495		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	649.04000		0.64904	598.65000	0.59865	649.040	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,953.36000		9.95336	10,259.34000	10.25934	9,953.360	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	656.61000		0.65661	605.72000	0.60572	656.610	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,904.94000		9.90494	10,210.42000	10.21042	9,904.940	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	641.54000		0.64154	591.64000	0.59164	641.540	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,001.87000		10.00187	10,308.34000	10.30834	10,001.870	9.49	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.94959		76.15902	9.03165	75.53697		18.85	152,318,040.00	2,000	12,032.00
R209	On 01/08/2013	Bond Future	8.00	Call	119.48000		0.11948	92.15000	0.09215	119.480	18.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,959.42000		7.95942	8,554.14000	8.55414	7,959.420	18.46	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,209.91000		66.20991	65,587.86000	65.58786	66,209.910	19.45	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	19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.04527		74.08932	9.12995	73.45857		20.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,383.45000		2.38345	2,155.05000	2.15505	2,383.450	19.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,444.18000		5.44418	5,846.53000	5.84653	5,444.180	19.97	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,803.12000		2.80312	2,546.34000	2.54634	2,803.120	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,757.35000		4.75735	5,131.32000	5.13132	4,757.350	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,834.62000		2.83462	2,575.79000	2.57579	2,834.620	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,710.77000		4.71077	5,082.69000	5.08269	4,710.770	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,514.22000		5.51422	5,115.65000	5.11565	5,514.220	20.40	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,225.05000		2.22505	2,457.23000	2.45723	2,225.050	20.40	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,419.98000		6.41998	5,986.15000	5.98615	6,419.980	20.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,757.69000		1.75769	1,954.61000	1.95461	1,757.690	20.52	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,866.33000		2.86633	2,605.45000	2.60545	2,866.330	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,664.52000		4.66452	5,034.39000	5.03439	4,664.520	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,080.72000		5.08072	4,700.86000	4.70086	5,080.720	20.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,494.58000		2.49458	2,745.47000	2.74547	2,494.580	20.34	0.00	0	5,000.00
R209	On 06/02/2014	Bond Future			9.13418		75.08532	9.22138	74.44617		20.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,915.49000		2.91549	2,686.71000	2.68671	2,915.490	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,516.13000		7.51613	7,926.50000	7.92650	7,516.130	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,942.82000		2.94282	2,712.48000	2.71248	2,942.820	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,462.33000		7.46233	7,871.14000	7.87114	7,462.330	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,970.29000		2.97029	2,738.40000	2.73840	2,970.290	19.92	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
R209	On 06/02/2014	Bond Future	8.56	Put	7,408.81000		7.40881	7,816.07000	7.81607	7,408.810	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.22457		72.95719	9.31441	72.30929		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,850.41000		1.85041	1,700.03000	1.70003	1,850.410	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,105.28000		13.10528	13,602.80000	13.60280	13,105.280	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,868.09000		1.86809	1,716.56000	1.71656	1,868.090	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,032.30000		13.03230	13,528.67000	13.52867	13,032.300	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,885.89000		1.88589	1,733.22000	1.73322	1,885.890	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,959.58000		12.95958	13,454.81000	13.45481	12,959.580	19.89	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			155.21170		155.21170	155.16395	155.16395			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	17,778.30000		17.77830	17,826.05000	17.82605	17,778.300		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	17,788.30000		17.78830	17,836.05000	17.83605	17,788.300		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	17,798.30000		17.79830	17,846.05000	17.84605	17,798.300		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			129.49999		129.49999	129.92040	129.92040			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	490.01000		0.49001	69.60000	0.06960	490.010		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	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
R211	On 01/08/2013	Bond Future	130.00	Put	500.01000		0.50001	79.60000	0.07960	500.010		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	510.01000		0.51001	89.60000	0.08960	510.010		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			128.81455		128.81455	126.31618	126.31618			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	9,175.45000		9.17545	11,673.82000	11.67382	9,175.450		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	9,185.45000		9.18545	11,683.82000	11.68382	9,185.450		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	9,195.45000		9.19545	11,693.82000	11.69382	9,195.450		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			8.79681		87.09131	8.85869	86.61001		17.05	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	76,476.29000		76.47629	75,994.99000	75.99499	76,476.290	17.68	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	17.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.89937		84.78343	8.96332	84.29540		17.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,683.35000		2.68335	2,496.06000	2.49606	2,683.350	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,104.58000		5.10458	5,405.32000	5.40532	5,104.580	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,714.47000		2.71447	2,525.62000	2.52562	2,714.470	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,055.84000		5.05584	5,355.02000	5.35502	5,055.840	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,745.81000		2.74581	2,555.39000	2.55539	2,745.810	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,007.44000		5.00744	5,305.05000	5.30505	5,007.440	17.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.99658		85.92313	9.06256	85.42864		17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,642.13000		2.64213	2,480.04000	2.48004	2,642.130	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,054.50000		8.05450	8,386.90000	8.38690	8,054.500	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,590.66000		2.59066	2,430.93000	2.43093	2,590.660	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,168.28000		8.16828	8,503.04000	8.50304	8,168.280	17.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Call	2,616.32000		2.61632	2,455.41000	2.45541	2,616.320	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,111.26000		8.11126	8,444.84000	8.44484	8,111.260	17.40	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.09176		83.54819	9.15981	83.04693		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,767.34000		1.76734	1,657.48000	1.65748	1,767.340	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,432.04000		13.43204	13,823.44000	13.82344	13,432.040	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,733.58000		1.73358	1,625.41000	1.62541	1,733.580	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,577.56000		13.57756	13,970.65000	13.97065	13,577.560	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,750.41000		1.75041	1,641.39000	1.64139	1,750.410	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,504.69000		13.50469	13,896.93000	13.89693	13,504.690	17.50	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			9.00365		77.44618	9.09076	76.75826		20.06	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,998.28000		66.99828	66,310.36000	66.31036	66,998.280	20.78	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	20.78	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.09798		75.25488	9.18791	74.55723		21.08	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	692.13000		0.69213	602.06000	0.60206	692.130	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,130.34000		12.13034	12,737.92000	12.73792	12,130.340	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	704.12000		0.70412	612.73000	0.61273	704.120	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,043.38000		12.04338	12,649.64000	12.64964	12,043.380	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	680.29000		0.68029	591.53000	0.59153	680.290	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,217.65000		12.21765	12,826.54000	12.82654	12,217.650	20.66	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			9.04950		100.61482	9.15698	99.52574			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	13,949.73000		13.94973	15,038.81000	15.03881	13,949.730		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.85	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	13,820.18000		13.82018	14,909.26000	14.90926	13,820.180		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	13,690.88000		13.69088	14,779.96000	14.77996	13,690.880		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.14592		97.61357	9.25704	96.50921			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	14,907.59000		14.90759	16,011.95000	16.01195	14,907.590		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	14,778.26000		14.77826	15,882.62000	15.88262	14,778.260		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	14,649.19000		14.64919	15,753.55000	15.75355	14,649.190		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	432.78950		0.04328	435.03130	0.04350	432.789	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	354.78950		0.03548	357.03130	0.03570	354.789	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	385.65760		0.03857	387.92880	0.03879	385.658	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	407.65760		0.04077	409.92880	0.04099	407.658	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	344.17910		0.03442	346.46660	0.03465	344.179	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	466.17910		0.04662	468.46660	0.04685	466.179	13.73	0.00	0	0.00
Total for Derivatives :											559,089,664.64	74,333	2 139 326.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		99.97099		99.95640			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.31500		105.43452	7.35500	105.34296			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.03367		100.01693			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.56000		105.56135	8.64500	105.15118			0.00	0	51,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	0.00000	100.59031		100.57072		0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.70909		100.68909		0.00	7,000,000	7,000,000.00
AB012		On 21/11/2022	Spot Bond	8.00000	47.82987	8.00000	47.81967		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.42500	96.09710	9.51000	95.73047		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.46500	103.00987	7.50500	102.92417		75,097,900,000.00	10,060,000	2,953,000.00
AB07		On 07/03/2014	Spot Bond	7.07500	103.79160	7.03500	103.79927		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	101.07139		101.05154		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.88000	105.97096	8.96500	105.66612		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.03232		100.01621		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	1.05000	135.92809	0.95000	136.03271		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.15000	261.98278	1.95000	266.26950		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.56653		100.54724		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.61560		100.49307		0.00	40,000,000	190,000,000.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.76854		100.74988		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.14569		100.12659		0.00	2,000,000	2,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.15222		100.13231		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.15644		100.13601		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.72500	109.16518	7.76500	109.07668		0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.32816		102.30635			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.67500	104.42493	7.63500	104.45163			0.00	0	5,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.94635		100.92798			0.00	19,200,000	4,800,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.96137		100.94052			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.59251		101.57171			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.52777		101.50839			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.66403		101.64288			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.01799		99.99954			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.10701	100.00000	17.31390			0.00	446,000,000	1,000,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.77500	104.84581	6.73500	104.83638		9,674,700,000.00		1,428,000	794,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.64789		100.63022			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.55307		100.53793			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.80000	130.07873	4.70000	130.11917			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.82000	125.08469	2.72000	125.23006			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.30000	117.21367	2.20000	117.52052			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.20000	103.79715	3.10000	104.18859			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.18000	117.90573	11.26500	117.64094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.25509		102.22371			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.87950		99.85536			0.00	0	25,000,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.87382		99.84835			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.94658		99.91994			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.60000	110.86043	3.50000	111.39084			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.78532	100.00000	26.72042			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.89000	163.22982	1.79000	164.29864			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.35090	2.76000	151.28039			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.92000	165.62925	1.82000	166.99745			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.30000	160.67811	2.30000	160.60526			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.17625	69.68549	8.27125	69.38987			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.17625	69.68549	8.27125	69.38987			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.60308	84.61000	15.57689			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.06000		89.06000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.02450		100.07143			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.25000		91.25000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.58821	100.00000	41.50931			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.01000		90.01000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	90.69000		90.69000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	85.94000		85.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.78000		85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.41833		101.40074			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.26314		101.24576			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.08000		85.08000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.21500	102.24480	7.17500	102.28137			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	108.58000		108.58000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.23000		88.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.69000		89.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.82000		88.82000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.98263		99.96526			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.25500	116.34517	7.30500	116.21343			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	107.70000		107.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.35384		101.33490			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.19000		86.19000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.52000		85.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.74000	98.80626	2.54000	100.78318			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	141.04855	2.89000	140.98234			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.90000	183.25737	2.65000	190.13335			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	111.22000		111.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	85.22000		85.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.49500	91.57389	9.57000	91.11803			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.81000		100.81000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.04000		91.04000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.88000		95.88000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.81914		103.47093			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.20000		89.20000			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	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.67000	85.80427	9.72000	85.44884			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	100.00000	12.54809	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.48000	108.04533	8.56500	107.68508		52,160,480,000.00	6,151,000	1,889,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	7.26500	103.00739	7.30500	102.91847			2,375,509,700,000.00	326,980,000	52,812,000.00
ABS6	On 01/06/2020	Spot Bond	8.98500	96.56356	9.05000	96.21920			85,474,305,000.00	9,513,000	14,373,000.00
ABS7	On 11/09/2026	Spot Bond	9.87000	94.72851	9.92000	94.36020			49,350,000,000.00	5,000,000	5,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500	106.54890	7.75500	106.42777			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.05000	127.39269	0.95000	127.45993			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.91789	4.00000	123.85605			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.96000	266.16542	1.76000	270.53622			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.29000	127.81825	0.14000	128.42743			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.05000	124.83564	2.10000	124.30740			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.76346		100.73969			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.34898	100.00000	25.28688			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.58067		100.55766			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.58067		100.55766			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.41500	107.72214	11.45500	107.61091			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.92423		100.89894			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.94922		100.92324			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.30299		101.26735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond		0.00000	100.10892		100.01992			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.10795		100.01911			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.89924		100.87463			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.37633	11.00000	57.35992			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.67971		100.65997			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	99.90693		99.88815			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.12086		100.02999			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.12665		100.03484			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.13994		100.04604			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.12072		100.02984			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.12473		100.03322			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.12649		100.03471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	103.08566		103.06382			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.08566		103.06382			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.10551		103.08352			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.11753		100.02717			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.10551		103.08352			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.06580		103.04411			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	83.07574		83.05708			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.11522		100.02520			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.11362		100.02389			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.99975		99.98149			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.11362		100.02389			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.12239		100.03127			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.12619		100.03444			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.12778		100.03579			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.12458		100.03310			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.10554		100.01707			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.11755		100.02719			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.36695		101.34890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	9.37500	103.17225	9.45000	102.77893			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.10804		100.01919			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.52000	104.50391	7.53500	104.47387			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	101.06110		101.04255			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.23159		101.21150			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.98603		101.96392			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	101.09569		101.07690			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.40268	100.00000	4.39293			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.94796	100.00000	5.93487			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	76.29019		76.27013			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	154.71948		155.49683			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	154.76313		155.54023			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.12069		100.02982			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.66917		100.65085			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.66917		100.65085			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	101.09569		101.07690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.55276		100.53393			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.11664		100.02639			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.11568		100.02558			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.26054		101.16663			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.44759		100.42752			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.26079		101.16691			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	99.89543		99.87454			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.83953		103.81852			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.22856		100.13844			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.57289		100.48080			0.00	3,474,000	868,500.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.99591		99.90589			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.12119		100.03025			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	100.23253		100.14461			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.10008		100.01248			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.11879		100.02825			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.82580		100.80892			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.10593		100.01741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	0.00000	100.10317		100.01508			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.10852		100.01960			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.11847		100.02798			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.11282		100.02321			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.10641		100.01782			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.10820		100.01933			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.69251	10.23000	102.66468			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.10979		100.02064			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.10723		100.01851			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.14995		100.05453			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.27464		100.22876			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.10064		100.08385			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.50000	101.50276	9.58500	101.09327			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.11792		100.02750			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.48494	1.75000	107.43779			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.10804		100.01919			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.10817		100.01927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.11466		100.09554			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.11863		100.09884			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.11069		100.09222			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.10861		100.09049			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.11784		100.09818			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.11386		100.09487			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.12260		100.10215			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.11466		100.09554			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.11943		100.09951			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.71205		101.69342			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.11784		100.09818			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.11503		100.02505			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.12173		100.03069			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.12381		100.03244			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.09360		100.00623			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.09955		100.01202			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.10706		100.01834			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.10949		100.02039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.12438		100.03294			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.12229		100.10188			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.13132		100.10941			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.11546		100.09619			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.13005		100.10835			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.13052		100.10874			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.13132		100.10941			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.88198		87.86460			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.12498		100.10413			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.12498		100.10413			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	114.28540		114.74707			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	114.99867		115.57208			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.10750		100.08956			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.10638		100.08863			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.97438		100.95870			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.62360		100.60649			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.05392		101.03126			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.23693		100.22212			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.04298	100.00000	6.02834			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.62980		100.61208			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.70224		100.68249			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.75045		100.72933			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.25702		101.23894			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.39814		101.37799			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.58619		101.56327			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.09289		101.07501			0.00	0	1,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.11500	97.31196	8.21000	97.06005			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.44808		101.42432			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.70841		101.68033			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.72000	101.75871	8.80500	101.36055		27,136,640,000.00		3,112,000	2,305,000.00
AIR02	On 30/04/2023	Spot Bond	9.31000	116.85380	9.36000	116.47545			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.56676	100.00000	45.45516			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51500	111.24150	7.55500	111.11795		14,022,990,000.00		1,866,000	7,763,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.69040	100.00000	45.57850			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.26740	100.00000	13.23804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.26663	3.14000	146.19699			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.30000	128.79297	4.20000	128.80766			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	101.21122		101.19527			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	101.00664		100.99205			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.28607		100.27075			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.29878		100.28279			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.24277		100.22470			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.98434		99.96672			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97000	105.69933	9.05500	105.31632			0.00	0	1,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.23158		101.21414			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.28494		101.26673			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.53337	100.00000	65.37288			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.96423		100.94677			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.44000	111.36348	7.48000	111.25445			0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.87835		99.85791			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.15167		100.13194			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.75500	102.61672	6.77000	102.59461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000	99.89060		99.87217			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65500	103.28277	7.61500	103.30970			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.93000	105.80155	9.01500	105.47374			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.99052		100.97217			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.17001	101.77654	11.25017	101.63111			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	99.87010		99.84396			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.08414	100.31202	11.17000	100.18045			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12886	100.22561	11.21394	100.09442			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.86995		99.84381			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.17376	100.08593	11.25802	99.94755			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.15493	98.55001	12.24448	98.21250			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.86664		99.83983			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.86664		99.83983			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.86671		99.83990			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.42001	99.27107	11.50017	99.12875			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.32828	100.08458	11.40963	99.94046			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.08414	100.31202	11.17000	100.18045			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.31327	100.17204	11.39615	100.01580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.49802	99.66776	10.58189	99.50317			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.87397		99.84863			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.86878		99.84258			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.86878		99.84258			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.87629		99.85159			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.84277		97.84277			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.73668	99.41736	10.81552	99.23578			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.70500	97.93356	11.80000	97.60581			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.05030		100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	95.22074	10.22500	94.88452			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	92.44366		92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	99.91170		99.89386			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.88675		99.86394			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	99.89924	12.22500	99.87407			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.87083		99.84504			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37000	95.47371	11.47500	95.07810			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.87493		99.84995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.87152		99.84585			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.87152		99.84585			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.61694		100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.87656		99.85192			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.90705		99.88848			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.17001	101.69759	14.25017	101.54643			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.47066	99.49512	15.55641	99.22467			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.37096	99.55746	14.46153	99.35797			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.82712		99.79263			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.82712		99.79263			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.82712		99.79263			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.82031		99.78444			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.74700	100.00000	8.73040			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50758	100.00000	18.46225			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84397	100.00000	16.80272			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39751	100.00000	10.37205			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862	100.00000	10.37343			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57109	100.00000	12.54031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89263	100.00000	10.86596			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.65086	100.00000	60.53579			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.08825		101.07288			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	99.86682		99.84001			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	99.86350		99.83602			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.86000	168.91871	1.76000	169.70757			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.23000	135.66471	8.28000	134.67176			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.23000	135.98000	8.28000	134.99309			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.61500	97.41231	8.66500	96.98903			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.10154		101.07899			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.74002		101.71966			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.71523		100.69566			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	102.14144		102.12762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	0.00000	100.96495		100.94811			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.36914		100.34880			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.11095		100.02160			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	98.74520	100.00000	98.49136			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000	97.86346	8.20500	97.52058			0.00	0	55,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.25819		102.23999			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.17414		101.15624			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.20073		101.18242			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.28933		101.26964			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.37791		101.35684			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.62553		101.60059			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.46333	100.00000	6.44750			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.98356		100.96640			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.03785		101.01973			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.06111		101.04257			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.06886		101.05019			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.16186		101.14154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	101.28577		101.26325			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.32225	100.00000	6.30677			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.32225	100.00000	6.30677			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.13986		100.12161			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.15180		100.13207			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.15506		100.13492			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.70000	102.75205	8.79500	102.43131			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.16482		100.14347			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.18205		100.15855			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.90000	107.39395	6.86000	107.41728		1,563,319,200,000.00	226,568,000	33,390,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.87780		100.85947			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.44633		99.43137			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	99.00178		98.98752			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	98.30407		98.28958			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.55235		100.53681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.90212	100.00000	6.88540			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.66507		100.64629			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.55429		100.53869			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.58626		100.56976			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.64430		100.62617			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.88503		100.86012			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.28549		101.24927			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	99.91640		99.89950			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.11766		100.02729			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.18528	100.00000	11.15788			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47500	108.89236	7.43500	108.92386		20,361,900,000.00	2,724,000	1,335,000.00	
CBL08	On 02/11/2016	Spot Bond	9.58000	114.77129	9.66500	114.48425			0.00	0	2,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.62306		101.59503			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	102.10773		102.09076			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28000	104.48884	9.36500	104.24956		16,666,880,000.00	1,796,000	7,546,000.00	
CBL12	On 06/09/2018	Spot Bond	11.28000	103.56225	11.36500	103.20389			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.44971		101.42331			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53000	104.68132	11.61500	104.30550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	101.00717		100.98795			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.47000	100.88644	9.55500	100.58984		69,291,990,000.00	7,317,000	1,813,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.89366		100.86697		0.00	0	0.00	
CBL18	On 23/08/2019	Spot Bond	11.97000	99.83521	12.05500	99.44978		0.00	0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	101.04495		101.02599		0.00	0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000	100.31500		100.28774		0.00	0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000	100.92890		100.91069		0.00	0	300,000.00	
CBL22	On 06/05/2020	Spot Bond	10.17500	93.02683	10.23500	92.72615		0.00	0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.06000	115.69341	10.11000	115.31942		0.00	0	0.00	
CCT02	On 12/06/2024	Spot Bond	9.91000	111.68007	9.96000	111.29585		0.00	0	0.00	
CCT03	On 15/03/2025	Spot Bond	9.35000	115.81692	9.40000	115.40643		0.00	0	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.45361		100.42437		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.83000	103.40856	11.91500	103.18038		0.00	0	0.00	
CGR12	On 14/11/2014	Spot Bond	0.00000	100.96768		100.94487		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	102.33250		102.29649		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	102.68514		102.64357		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	100.45689		100.43325		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.57716		100.55430			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.26720		101.23254			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	99.90698		99.88819			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.25328		101.21900			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.10957		100.02047			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.10391		100.01570			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.32684		101.29054			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.68000		100.66026			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.64871		100.62986			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.64016		100.61485			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.11522		100.02523			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.97500	104.38570	11.01500	104.34542			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.55500	102.99395	8.59500	102.96067			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.94422		100.91838			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.15010		100.05468			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.49532		100.40296			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.49532		100.40296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.90884		100.88753			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.56287	100.00000	20.51305			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.39595	100.00000	20.34654			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.12075		100.02987			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	65.69752	100.00000	65.53836			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	66.13747	100.00000	65.97549			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.71724		101.62737			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.20149		100.17557			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.86387	10.11000	99.83666			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.20149		100.17557			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	99.78784		101.44268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000	100.30196		100.26347			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.26167		100.14873			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	112.36936	2.76000	112.31692			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	112.35196	3.14000	112.29836			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.62616	8.25000	102.60362			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.20149		100.17557			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.20149		100.17557			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.94929	3.10000	111.89616			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	111.72894	2.40000	111.67802			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.17417		100.07487			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.16446		100.06675			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.30540		101.28818			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.32383		101.30637			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.31500	102.19158	8.35500	102.05467			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.37452		101.35663			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.35377		101.33615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	101.23478		101.21549			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.24505		101.22606			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.36500	102.35871	8.40500	102.22133			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.36500	102.35871	8.40500	102.22133			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	8.41500	101.17583	8.45500	101.03469			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.12397		100.03259			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.13777		100.04421			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.23235		101.21489			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.23235		101.21489			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	60.09914	100.17539	59.95331			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.21767		100.18974			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.78312		100.76476			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.12597		100.03430			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.59836		100.57980			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.64027		100.62043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	103.12758	9.35000	103.10155			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.12758	9.35000	103.10155			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.54459		100.52604			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.54622		100.52761			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	101.01377		100.98250			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.21138		100.19282			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.99338		100.96274			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00003		99.98334			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00003		99.98334			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00003		99.98334			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00003		99.98334			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00003		99.98334			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00004		99.98286			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98189			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98189			0.00	10,000,000	10,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98189			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98189			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	99.99987		99.98175			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.30000	103.91710	9.38500	103.51628			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.14609		100.05127			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.63773		100.62028			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.13278		100.11617			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.13278		100.11617			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.08810		101.06874			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.14250		100.04822			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.93237		100.90373			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.16650		100.06844			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.11307		100.09421			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.11227		100.09354			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.11518		100.02519			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.64204		100.62339			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.73243		100.70978			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.66651		100.64388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.11486		100.02492			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.15576		100.12976			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.36153		100.34160			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.01911		100.06718			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.98323		99.96654			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.10909		100.09089			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.12736		100.10611			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.12736		100.10611			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.12736		100.10611			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.12736		100.10611			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.90048		100.88120			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.52016		100.50036			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	99.99981		99.97873			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.99981		99.97873			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	99.99982		99.97901			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.89552		99.87446			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.99982		99.97901			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.71311		99.69210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.13313		100.04031			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.89556		99.87450			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.89556		99.87450			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.88996		99.86798			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.21189	100.00000	6.19684			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	100.12894		100.10742			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	107.73697		107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.91234		100.89083			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.77500	93.91207	10.85000	93.47166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.29500	95.49331	11.37000	95.05133			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.89543		99.87454			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.13322		100.11098			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.88926		100.86830			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.22182		101.20212			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.22666		101.20481			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.34360	8.80500	101.31987			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.11546		100.09619			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.47105		100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.12133		100.10109			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.12372		100.10307			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.13290		100.11072			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.70284		100.68186			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.97626		100.94624			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.97626		100.94624			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.97626		100.94624			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.11787		100.09343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000	100.08344	100.00000	49.32707			0.00	0	100,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.53214	100.00000	26.47277			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.53214	100.00000	26.47277			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.66038	7.01000	36.65357			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	138.83906		137.01868			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	0.00067	100.00000	0.00067			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.61500	124.84443	8.66500	124.43401			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.23000	135.66471	8.28000	134.67176			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.23000	135.98000	8.28000	134.99309			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.80279		83.78365			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.66430		83.64499			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.57131		101.55108			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.57131		101.55108			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.12555		100.03391			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.11658		100.02636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.11840		100.02791			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.57176		101.55098			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.11784		100.09818			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.22182		101.20212			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.10606		100.08837			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.86500	108.59306	8.90500	108.49444			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.07000	100.23237	9.15500	99.87646			0.00	0	1,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08500	113.80312	10.14500	113.36895			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.31500	105.94036	8.35500	105.82654			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.67500	108.67638	9.73500	108.31477			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500	96.09207	10.15000	95.68512			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.96000	96.80688	11.01000	96.43262			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.96000	89.62259	11.01000	89.26383			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.51692		100.49796			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.54705		100.52771			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.42446		100.40540			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.98664		100.96877			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.47578		101.46087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL016	On 26/09/2013	Spot Bond	0.00000	100.19204		100.17727			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.53500	89.15447	12.62500	88.50592			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.11417	100.00000	11.07947			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.94555		100.92937			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.20500	97.38488	8.30000	97.04725			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.83822		100.82377			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.21793		102.19176			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.33275		102.30518			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	102.10292		102.07815			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.31500	103.78206	7.35500	103.75466			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.11500	121.22264	7.15500	121.08049			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.33500	109.19511	8.40000	108.83404		129,442,550,000.00	15,530,000	52,233,791.00	
DV23	On 27/02/2023	Spot Bond	8.75500	111.27475	8.82000	110.80898		25,013,035,000.00	2,857,000	94,709,129.00	
E170	On 01/08/2020	Spot Bond	7.98500	134.83822	8.05000	134.39854			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	105.51583		105.48431			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.62980		100.60489			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.68251		100.65558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.71724		100.68895			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	102.39205		102.36063			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.86695	-0.30000	130.81686			0.00	0	20,200,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	110.95189	2.32000	110.90155		16,634,400,000.00		7,170,000	22,170,000.00
EL29	On 19/11/2029	Spot Bond	2.37000	98.02583	2.37000	97.98123			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.52500	109.57618	9.58500	109.23397			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.42500	110.07169	9.48500	109.70633			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.01000	101.68355	10.06000	101.33004			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.55500	94.40241	10.66500	93.88724			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.66409		100.64591			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.80193		100.78589			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.52619		100.51158			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.09706	100.00000	52.96843			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	88.84333	100.00000	88.63330			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	84.64828	100.00000	84.45763			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.96954	3.00000	126.90962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.27500	102.71813	11.31500	102.61533			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.32095		105.29570			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.33120		101.30983			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.63853		101.61770			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89000	97.19825	9.97500	96.86408			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.83656		100.81537			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.76610		100.74669			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.74337		100.72455			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.85281		100.83121			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.82384		100.80297			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.67924		100.66200			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.70641		100.68850			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.72819		100.70973			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.68250		100.66519			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.68426		100.66693			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.71652		100.69838			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75500	104.46783	6.79500	104.36796			0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.68000	107.89637	7.76500	107.52474			205,378,560,000.00	26,742,000	204,831,265.00
ES23	On 25/01/2023	Spot Bond	8.29500	115.30449	8.36000	114.82502			1,343,790,000.00	162,000	246,810,000.00
ES26	On 02/04/2026	Spot Bond	8.79500	94.63777	8.84500	94.25610			308,370,290,000.00	35,062,000	60,025,000.00
ES33	On 15/09/2033	Spot Bond	9.52000	84.09516	9.59000	83.54179			287,846,720,000.00	30,236,000	1,033,378,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.61367		100.59465			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.27539		101.25731			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.38189		101.36664			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.20808		100.19322			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.69510	100.00000	11.66677			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.38089	100.00000	11.35331			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.79356		100.77451			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.82205		100.80231			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.91315		100.89122			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.96435		100.94119			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.36500	104.37403	7.40500	104.30684			3,087,673,140,000.00	419,236,000	72,015,000.00
FRB05	On 21/12/2018	Spot Bond	9.37000	96.44676	9.45500	96.07326			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.25468		100.23783			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.25461		100.23776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	101.21293		101.19348			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	101.59619		101.57177			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.17000	103.49722	11.25500	103.11798			0.00	0	1,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.38060		98.42696			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	75.39486	100.00000	75.19674			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.31079		103.25898			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	123.89280	2.20000	123.36872			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.99000	265.49972	1.79000	269.85712			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	141.38894	2.87000	141.32264			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.79000	186.28199	2.54000	193.30005			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.52500	115.75778	7.56500	115.64775			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.23304	100.00000	31.16429			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.23304	100.00000	31.16429			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12500	55.24920	8.12500	55.23782			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	34.82139	9.50400	34.81161			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.57828	9.74000	33.56863			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	98.92473	100.00000	100.01140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000	100.57138		100.54819			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.97565		100.94555			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.20075		100.09742			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.12505		100.03355			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.94727		100.91804			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.94727		100.91804			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.57674		100.55135			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.93041		100.90169			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.14170		100.04754			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.21077		100.18369			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.12081		100.02994			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.13400		100.04105			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.15340		100.12780			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.20754		100.18086			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.13132		100.10941			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.16125		100.13434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	100.17456		100.14542			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.12451		100.10373			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	107.29257		107.26453			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.19310		100.16087			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.12894		100.10742			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	100.15277		100.12728			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.18268		100.15218			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.13796		100.11493			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.14742		100.12282			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.17347		100.14451			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.16079		100.13395			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.18112		100.15088			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.19233		100.16023			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.17300		100.14412			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.16752		100.13957			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.14978		100.12479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	0.00000	100.14695		100.12243			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.18517		100.15427			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.18283		100.15231			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.17643		100.14698			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.18548		100.15452			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.15686		100.13068			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.78525	100.09221	10.75910			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.11578		100.09646			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.19435		100.16191			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.14077		100.04671			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.15910		100.06217			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.86736		100.84057			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.15161		100.05586			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.13069		100.03825			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.13233		100.03964			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.11964		100.02895			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.12181		100.10149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.16360		100.13630			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	99.92141		101.31601			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.24459		100.22731			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	99.92141		101.31601			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.23221		100.21489			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.11943		100.09951			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	106.67797	13.22500	106.71830			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.11180		100.09315			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	99.92415		101.27008			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	99.92415		101.27008			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.11195		100.09328			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.17226		100.07333			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.11768		100.09805			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500	89.75884	3.49500	91.52815			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.12340		100.10281			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.12340		100.10281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	100.76146		100.74061			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	99.89543		99.87454			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.31222		98.29199			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.35110		100.32174			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.38675		101.36554			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.13110		100.03858			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.13038		100.03799			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.33970		101.31819			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.47041		98.44949			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.11042		100.02119			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.16671		101.14668			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000	112.85504	3.44000	112.37970			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.13292		100.04012			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.13436		100.04134			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000	113.02385	3.42000	112.54778			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.63000	118.46914	0.53000	118.56774			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000	112.85504	3.44000	112.37970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		1.61000	122.17988	1.46000	122.75268			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.68000	123.97475	1.58000	124.31963			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.32766		101.30481			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	20.52456	100.00000	20.47484			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.26739		100.23327			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.23276		100.20295			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	110.44678	4.73000	110.38949			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.23707		100.20672			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.11431		100.02444			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.13200		100.03935			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.17566		100.07608			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.15568		100.05930			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.14961		100.05419			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
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.10455	100.00000	100.00000			0.00	50,000,000	50,000,000.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.21552		100.18785			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.10441	100.00000	100.00000			0.00	25,000,000	25,000,000.00
FRC97	On 20/03/2015	Spot Bond	0.00000	98.34050		98.24381			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	102.27096		102.24119			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.98274		100.95243			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.95939	100.00000	7.94011			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.71353		100.69406			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.85500	101.40417	10.82000	101.37801			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.64588		100.62373			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.66500	101.76429	7.63000	101.74677			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.37768		100.34619			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.94174		100.92467			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	101.09886		101.07892			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	101.29168		101.26818			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.41262		101.38690			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.75000	139.06203	3.65000	139.22252			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.63334		100.61859			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	103.12888		103.11295			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	102.25102		102.23525			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.90304		103.88424			0.00	100,000,000	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.48261		103.46337			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.14727		103.12539			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.16075		102.14368			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.50000	254.48273	2.30000	258.61903			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.00000	265.27825	1.80000	269.63120			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.72000	249.90061	2.52000	253.94530			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000	120.47454	2.57000	119.96557			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.08771		101.06905			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	120.37794	2.37000	118.06758			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.34619		101.32652			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.50398		101.48518			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	101.18110		101.15964			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.97051		100.95149			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.03477		100.01744			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.00000	88.80921	3.00000	88.76719			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.85196	100.00000	0.84989			0.00	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	13.03133	104.97509	12.99835			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.87335		100.85491			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.95104	101.07593	16.90958			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.46683	100.44759	9.44380			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.20615		100.19027			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.45264	100.76967	15.41495			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	101.03448		101.01945			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.92677		100.90760			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	102.20808		102.17943			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.88904		100.87512			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.62000	97.10623	2.62000	97.06137			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.88419		100.85928			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.19800		100.18200			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	99.92961		99.91555			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000	102.16998	2.21000	104.22450			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.07010		98.06900			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000	101.85889	2.24000	103.90622			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.61378		100.59212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS89	On 09/09/2013	Spot Bond	0.00000	100.26678		100.25274			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.20000	330.55428	2.00000	335.95785			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.18314		100.16905			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	49.48155	100.00000	49.32707		2,700,000,000,000.00		27,000,000	27,000,000.00
FRX14	On 01/09/2014	Spot Bond	6.11500	105.36804	6.13000	105.33354		21,341,350,000.00		3,490,000	2,001,000.00
FRX15	On 14/03/2015	Spot Bond	6.58500	105.91747	6.68500	105.73491		4,462,114,530,000.00		677,618,000	133,527,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500	103.38702	7.68500	103.08311			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.07000	103.87083	8.17500	103.47612			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24000	110.88231	8.35500	110.38577			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.90500	101.46520	8.99000	101.03347		90,269,985,000.00		10,137,000	2,377,000.00
FRX23	On 28/02/2023	Spot Bond	9.85500	89.52179	9.97000	88.85587			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.88000	106.34826	9.94000	105.89855			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.58500	94.66297	10.64500	94.19443			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.39000	79.48655	10.47500	78.84058			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.60694		100.57724			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.55971		101.54084			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.45577		101.43707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.28000	102.58649	9.36500	102.29343			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.83314		100.81852			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	99.26299		99.24853			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	98.80988		98.79536			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	98.81111		98.79661			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.56646		99.55201			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.76921		99.75478			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.69708		99.68266			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	99.47975		99.46530			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	99.39305		99.37860			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	101.24527		101.22933			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.62381		101.60288			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	101.05086		101.03367			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.07609		101.05848			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.12484		101.10643			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.98427	100.00000	2.97766			0.00	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	101.18533		101.16592			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.26929		101.24849			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	100.29242		100.27328			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.47930		101.46121			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.30237		101.28444			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.14735		100.12816			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.47655		101.45931			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.27085		100.25181			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.98400		99.96800			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.03682		100.01842			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.22688		101.20925			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.23830		100.21920			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.99412		100.97610			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	101.01932		101.00475			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.80089		100.78633			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	101.08413		101.06882			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	101.08413		101.06882			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	103.75219	100.00000	103.48548			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	101.22938		101.21145			0.00	40,000,000	10,000,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.26644		101.24796			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.89705	100.50131	7.93627	100.38974			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	101.14358		101.12760			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	101.27576		101.25714			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.33135		101.31190			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.24992	117.06290	8.28911	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	101.22036		101.20352			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	101.35923		101.33937			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.41478		101.39409			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.70038	114.94363	8.73953	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	101.49264		101.47275			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	101.47048		101.44896			0.00	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	101.51672		101.49451			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	101.60949		101.58589			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	101.97987		101.95073			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.33648		101.31752			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.48911		101.46855			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.54793		101.52654			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.14500	112.44021	8.21000	112.05233		68,059,620,000.00		8,356,000	32,676,000.00
HWAY23	On 07/12/2023	Spot Bond	1.77000	270.42839	1.57000	274.88507		0.00		0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.75000	270.88187	1.55000	275.34769		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48500	101.58701	9.56500	100.85319		71,128,015,000.00		7,499,000	17,487,000.00
HWAY35	On 31/07/2035	Spot Bond	9.48000	101.60110	9.56000	100.85689		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000	108.73437	1.80000	108.68647		595,800,000,000.00		331,000,000	826,652,000.00
I2038	On 31/01/2038	Spot Bond	2.45000	102.74987	2.45000	102.70279		813,400,000,000.00		332,000,000	569,531,940.00
I2050	On 31/12/2050	Spot Bond	2.62500	102.41577	2.63000	102.24547		5,827,122,000,000.00		219,856,000	1,232,075,810.00
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	7.41500	107.59682	7.45500	107.51018		0.00		0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.65303		101.63381		0.00		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	100.47372	100.45600			0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	99.96584	99.94865			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.26984	100.25205			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.68382	100.66722			0.00	150,000,000	75,000,000.00
IBL20		On 15/03/2014	Spot Bond	7.04500	103.60745	7.06000	103.57742		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.91500	106.47474	7.95500	106.35364		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.63000	107.95285	8.71500	107.59403		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.97500	102.67235	6.99000	102.64119		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	101.11207		101.09514		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.63401		100.61665		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.60000	109.81310	3.50000	109.88192		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.73500	104.37711	7.77500	104.24430		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.90977		100.89293		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.96849		100.95055		0.00	4,000,000	1,000,000.00
IBL34		On 31/01/2017	Spot Bond	0.45000	127.11874	0.30000	127.72337		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12000	124.17479	2.17000	123.64947		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	99.90196		99.88543		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.29859		101.28002		0.00	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	8.33000	103.69663	8.41500	103.34148			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.32371		100.30543			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.91894		101.89799			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.71935		100.70207			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.80000	96.68389	8.88500	96.30583			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.23500	93.63866	9.30000	93.32060		30,983,425,000.00	3,355,000	651,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.39054		100.37254			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43000	97.45752	8.51500	97.11627			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00196	100.00000	0.00196			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.92177	5.00000	100.90815			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.92177	5.00000	100.90815			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.01175	5.00000	101.99783			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.92177	5.00000	100.90815			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.12557	4.00000	101.11469			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.80844		100.78474			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.75564		100.73253			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.88039		99.85651			0.00	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	9.41500	110.28876	9.45500	110.16110			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.90443		99.88511			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.90443		99.88511			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.83664		100.81545			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.50842	100.00000	7.49023			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.89039		101.86023			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.49930		101.46940			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	101.29029		101.26049			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.41500	101.66517	9.45500	101.57773			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.47070		100.45459			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.65547		100.64003			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.85419		98.83929			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.16747		100.14390			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.11199	100.00000	4.09825			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.07655			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.98949	5.40000	98.97500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA338	On 17/09/2013	Spot Bond	5.45000	98.70307	5.45000	98.68852			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.58683	5.45000	98.57232			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.84203	5.25000	99.82769			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.25000	99.74176					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.54183	5.25000	99.52758			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.33027	5.35000	99.31581			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.22914	5.35000	99.21471			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.12821	5.35000	99.11381			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.80500	5.45000	98.79043			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	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	75.56936	100.00000	75.41322			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.85958		100.84408			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	99.89010		99.86797			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.17001	101.10402	11.25017	100.95955			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.17001	99.62010	11.25017	99.47775			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.04000		100.01998			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.41854		100.39143			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.03942		100.01986			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.47890	6.50000	101.46117			0.00	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	100.12736		100.10611			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	99.96710		99.95062			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.42573		100.41084			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.49975	100.00000	22.44524			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.39984	100.00000	14.36495			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	99.92483		101.25859			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	99.92483		101.25859			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.55806		100.54277			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.55806		100.54277			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.66511		100.64981			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.77241		100.75707			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40729		97.40994			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.42026		100.40557			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.44507		100.42927			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.27742		100.26255			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.27945		100.26448			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.21035		100.19279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.11566		100.10118			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.10118		100.08672			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.15788		101.14265			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	101.09418		101.07959			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.16600		101.14910			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.42026		100.40557			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.22295		100.20808			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.08756		100.07295			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.96622		100.94971			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.96622		100.94971			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.34232		101.32355			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.78296	100.00000	60.63570			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	99.87629		99.85159			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.78899		101.75750			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.45885		100.43730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	101.29269		101.27490			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.32213		101.30392			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.34180		101.32331			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.42500	102.95495	8.46500	102.80298			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.12500	103.55595	7.08500	103.56583		8,229,375,000.00		1,155,000	231,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.47689		100.45842			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88000	105.49790	8.96500	105.17154		55,455,600,000.00		6,245,000	14,699,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.84381		99.82622			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.68819		100.66482			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.04120		100.02078			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.59500	103.60972	8.63500	103.51247			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.41574		102.32102			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.43000		100.40773			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000	114.38491	3.26000	113.90283			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.05000	122.85708	4.05000	122.79559			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.43914		100.42298			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.87978		99.85961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023		On 11/07/2022	Spot Bond	0.00000	101.59260	101.57180			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	101.58356	101.56180			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.29441	100.27264			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	99.98009	99.96030			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	101.07908	101.06344			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.80000	88.82299	3.60000	90.57091		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.80000	94.61699	3.80000	94.57016		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.32948	100.30651			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.56304	100.54762			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.23707	100.22196			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.87000	108.81065	11.95500	108.45701		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.38654	101.36222			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	4.05000	122.85708	4.05000	122.79559		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491		0.00	0	0.00
IVA326		On 27/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.89942		0.00	0	0.00
IVA327		On 04/07/2013	Spot Bond	5.25000	99.81336	5.25000	99.79903		0.00	0	0.00
IVA330		On 25/07/2013	Spot Bond	5.25000	99.51334	5.25000	99.49910		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA331	On 01/08/2013	Spot Bond	5.35000	99.40263	5.35000	99.38815			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.30135	5.35000	99.28690			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.20028	5.35000	99.18586			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.09942	5.35000	99.08502		21,400,000,000.00	4,000,000	1,000,000.00	
IVA335	On 29/08/2013	Spot Bond	5.35000	98.99876	5.35000	98.98439			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	98.87794	5.45000	98.86334			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.77586	5.45000	98.76129			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.67398	5.45000	98.65945			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	99.83538		99.81684			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.86134		100.84166			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.06406		101.04581			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.07212		101.05374			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.00085		100.98371			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.86887		99.85225			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.14413		100.12534			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.92711		100.91092			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.88780		100.87228			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.74726		100.73159			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.65215		100.63607			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.61863		100.60165			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.68461		100.66473			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.46851		100.44985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	0.00000	100.85945		100.84391			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.91622		100.90124			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	88.24940	100.00000	88.03828			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.02511	100.00000	58.88055			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.80399	100.00000	55.66881			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	55.55081	100.00000	55.37738			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.08919		101.07017			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.46309	100.00000	30.38847			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.34165		101.32316			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.37370	100.00000	9.35099			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.41623		101.39669			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.81401	100.00000	37.69595			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.48502		102.46318			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.27071		101.24762			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.61000	141.90677	8.66000	141.35317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	0.00000	101.50480		101.48941			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.58939		100.57310			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.98000	98.36056	9.06500	98.05667		73,133,120,000.00		8,144,000	3,242,000.00
LGL03	On 03/04/2018	Spot Bond	9.03000	96.43991	9.11500	96.10393			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.72737	8.00000	100.70590			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.36038		100.33183			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.66500	98.35351	11.70500	98.24048			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.39510		100.36387			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.85936		100.84381			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	101.18777		101.17236			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.77872		99.76397			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.58506		99.57075			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.33113		99.31690			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	98.91801		98.90377			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.36137		101.34261			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.86239		100.84617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	101.35286		101.33600			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.21637		101.19940			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.27271		100.25638			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.18113		101.16263			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.30104		100.28574			0.00	2,000,000	500,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000	99.97132		99.95686			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.16746		100.15153			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	101.13501		101.11552			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.10368	100.00000	62.94913			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.08625	100.00000	59.94069			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.61343	100.00000	65.45274			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.14737	100.00000	34.06464			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.46733	100.00000	29.39595			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.72000	103.14144	8.80500	102.73369			12,417,280,000.00	1,424,000	232,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.25748		100.23689			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.21909		100.20147			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.23825		100.21915			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.40219		101.38476			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.41303		101.39546			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.46718		101.44892			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.16995		103.15064			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.33240		103.31208			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.11500	103.24622	8.20000	102.98146			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79000	102.13994	8.87500	106.40404			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50000	102.69210	9.56000	107.30669			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500	104.19116	6.37500	104.23007			0.00	0	24,492,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.10144		100.01360			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.10549		100.01702			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.58500	103.25906	9.66000	102.87754			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.56500	104.23804	7.60500	104.13553			0.00	0	24,500,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.48376		100.46465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	9.04000	99.78449	9.12500	99.48607			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.46262					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.74000	99.75893	8.82500	99.45964		32,451,620,000.00	3,713,000	3,322,000.00	
MTN02	On 13/07/2014	Spot Bond	6.89500	107.88313	6.85500	107.90381		2,775,072,020,000.00	402,476,000	56,746,000.00	
MTN03	On 13/07/2015	Spot Bond	7.61500	107.48361	7.65500	107.38524		0.00	0	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	8.68500	109.42359	8.77000	109.10471		25,394,940,000.00	2,924,000	1,662,000.00	
MTN05	On 28/10/2013	Spot Bond	6.35500	101.70425	6.37000	101.68180		0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.81664		99.80254		0.00	0	0.00	
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.57687		99.56277		0.00	0	0.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.48302	100.00000	6.46731		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17175	100.00000	0.17134		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	6.78778	100.00000	6.77133		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	6.87089	100.00000	6.85424		0.00	0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.31410	100.89771	6.29868		0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.39814	100.61875	6.38255		0.00	0	0.00	
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.69335	100.67710				0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.70034	100.68393				0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.71784	100.70101				0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.72961	100.71251				0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.74242	100.72503				0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.75406	100.73639				0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.75973	100.74192				0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.82997	100.81052				0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.91161	100.89024				0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17175	100.00000	0.17134			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17175	100.00000	0.17134			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.93500	96.60632	9.00000	96.18811			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.49309	101.47767				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.40127	101.38537				0.00	100,000,000	100,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.77929	100.76233				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.47313	102.45371				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.00685	100.98974				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.53036	100.51224				0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.61500	108.82120	7.65500	108.71560		2,455,776,580,000.00	322,492,000	46,068,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.56659		100.54561		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.97000	114.66887	9.05500	114.21603		49,272,210,000.00	5,493,000	2,067,000.00	
NBK4	On 28/10/2024	Spot Bond	10.78500	31.30387	10.86000	31.05579		0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	7.66500	105.13057	7.70500	105.04076		0.00	0	9,500,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.28496		101.26621		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.35899		101.33912		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	6.83500	103.23592	6.85000	103.20619		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.42877		100.41430		0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	7.86500	106.01753	7.90500	105.89602		4,319,395,080,000.00	549,192,000	1,852,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.03289		100.01651		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	100.58684		100.56687		0.00	0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.96109		99.94164		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.55377		101.53433			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.41640		101.39687			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.44006		100.42033			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.60923		83.59075			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.41503		100.39638			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	101.15391		101.13543			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.26365		101.24338			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.08765		101.06900			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.46960		101.44931			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.63092		79.61181			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.46177		100.44415			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.63495		100.61801			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.38633		100.36878			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.87910		99.86186			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.80828		100.78887			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.11070		100.02141			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.10424		100.01596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.48506		101.46624			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.10028		100.01262			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.09840		100.08198			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.09832		100.08193			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.36500	107.20080	8.40500	107.09481			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.67500	103.53560	5.63500	103.52945			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.67500	104.70672	6.63500	104.71207		32,614,050,000.00	4,886,000	1,404,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	99.82432		101.20167			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.13000	112.80443	12.21500	112.41477			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.44674		110.40311			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.51813		100.49386			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.01000	158.15438	1.91000	158.60147			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.63500	107.66706	8.70000	107.29553			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.22652		100.20961			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.20487		100.18911			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.20487		100.18911			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.26500	106.90434	9.34000	106.48511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.61352		100.59568			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.03712		101.02117			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.58134		100.56444			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.57557		100.55882			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.59934		100.58192			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.46500	107.99165	9.54000	107.49717			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.62312		100.60502			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.59939		100.58197			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.61358		100.59574			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.66500	106.86805	9.74000	106.45266			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.66109		100.64189			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.63262		100.61424			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.62307		100.60496			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.80290		100.77960			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.74521		100.72358			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.64204		100.62339			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.67500	134.80941	3.57500	134.78996			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.86500	105.26392	6.90500	105.21118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.46000	117.08422	8.54500	116.65772			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.75500	123.86593	8.81500	123.40576			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.90500	166.41490	1.80500	167.69798			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.29000	124.86675	9.34000	124.36000			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.26251		101.24435			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.22865		101.21099			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.38068		101.36076			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.01462		100.99690			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.95758		100.94203			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.90716		101.88966			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.03493		100.01758			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.61057		100.58924			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.78778		100.76027			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.44735	100.00000	16.40750			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.02797	100.00000	21.97401			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.07923	100.00000	22.02516			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.11000	100.00000	22.05585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.84828	100.00000	22.79231			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.66859	100.00000	23.61062			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.79555	100.00000	28.72502			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.64500	106.29481	6.68500	106.18782		52,429,050,000.00	7,890,000	3,321,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.31265	100.00000	6.29736			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	95.49000		95.49000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.75686	100.00000	33.76700			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	101.08515		101.06768			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.20893		100.19283			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	91.73551	100.00000	91.51812			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.68440		100.66984			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.49463		100.48008			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	99.96685		99.95020			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.73432		100.71731			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.13065		100.11430			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.12830		100.11225			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.30481		100.28842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.14517		100.12624			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.13598		100.11896			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.13108		100.11467			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.14280		100.12417			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.15338		100.13343			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.14236		100.12455			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.13619		100.11914			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.16246		100.14137			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.14981		100.13106			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.14216		100.12436			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.54021		101.52324			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.58967		101.57215			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.61192		101.59415			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.66137		101.64304			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.87385		101.85312			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.92323		101.90195			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.74777		100.72981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	101.13108		101.11130			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.41500	111.94149	6.46500	111.86078			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.29500	92.71667	6.25500	92.74503			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.03000	37.41690	8.08000	37.18496			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	6.41500	118.19852	6.45500	118.08898		138,847,138,758,775.00	644,136,985	8,686,279,391.00	
R158	On 15/09/2015	Spot Bond	6.41500	111.94149	6.46500	111.86078			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.31500	87.10708	6.35500	87.01734			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.41500	124.07269	6.46500	123.89000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.24500	82.03534	6.28500	81.91917			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.62500	104.42068	5.58500	104.40889			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.21000	118.60944	8.26000	118.12984		100,375,032,029,120.00	225,947,872	3,420,234,948.00	
R187P	On 21/12/2026	Spot Bond	7.95000	34.94471	8.00000	34.71140			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.87000	32.68626	7.92000	32.45240			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.50000	276.62777	1.40000	278.84713		43,939,500,000.00	29,293,000	196,986,040.00	
R201	On 21/12/2014	Spot Bond	5.92500	104.08128	5.88500	104.12245		2,809,824,600,000.00	474,232,000	780,742,000.00	
R202	On 07/12/2033	Spot Bond	2.30000	200.52845	2.30000	200.43751		4,394,219,000,000.00	910,530,000	1,820,540,656.00	
R2023	On 28/02/2023	Spot Bond	7.88500	101.56559	7.95000	101.11339		26,132,474,885,000.00	314,201,000	4,927,324,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.18000	106.12811	7.26500	105.79605		57,431,556,320,000.00	998,824,000	6,679,722,000.00	
R204	On 21/12/2018	Spot Bond	7.37000	102.90873	7.45500	102.50467		23,783,664,922,490.00	227,091,577	6,931,234,675.00	
R2048	On 28/02/2048	Spot Bond	9.01000	100.03362	9.11500	98.93688		21,361,691,870,000.00	370,887,000	2,149,075,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	66.72778	100.00000	66.56435		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.55500	104.39556	5.57000	104.37158		176,996,187,500.00	31,862,500	2,602,000,000.00	
R207	On 15/01/2020	Spot Bond	7.58500	101.53315	7.65000	101.18545		23,368,896,146,750.00	080,935,550	4,459,818,650.00	
R208	On 31/03/2021	Spot Bond	7.67500	96.25347	7.73500	95.89971		44,748,466,707,625.00	830,419,115	9,888,188,813.00	
R209	On 31/03/2036	Spot Bond	8.91000	75.71907	8.99000	75.09007		99,635,682,559,050.00	182,455,955	0,308,156,955.00	
R210	On 31/03/2028	Spot Bond	2.15000	154.30649	2.15000	154.23713		1,536,390,000,000.00	714,600,000	579,712,000.00	
R211	On 31/01/2017	Spot Bond	0.25000	130.21281	-0.35000	130.61219		(3,500,000,000.00)	14,000,000	140,327,360.00	
R212	On 31/01/2022	Spot Bond	1.55000	129.67468	1.80000	127.17282		1,135,374,163,000.00	732,499,460	1,207,277,520.00	
R213	On 28/02/2031	Spot Bond	8.75500	86.58821	8.81500	86.09758		28,235,522,870,000.00	225,074,000	5,317,926,100.00	
R214	On 28/02/2041	Spot Bond	8.96500	76.99883	9.05000	76.30409		17,073,322,530,000.00	904,442,000	7,857,085,000.00	
R224C	On 15/09/2013	Spot Bond	5.68500	98.75412	5.64500	98.74769		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.78500	95.97647	5.74500	95.98856		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.89500	93.15683	5.85500	93.18639		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.47500	89.61817	6.51500	89.54287		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.31500	87.10708	6.35500	87.01734			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.23500	84.61921	6.27500	84.51579			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.24500	82.03534	6.28500	81.91917			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.65500	94.64768	5.65500	94.64768			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.96000	97.17557	5.92000	97.17868			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.98000	94.35382	5.94000	94.37488			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.93000	91.68068	5.89000	91.71909			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.38500	88.26334	6.42500	88.18018			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.25500	85.80112	6.29500	85.70391			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.23500	83.24727	6.27500	83.13687			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.29500	80.56692	6.33500	80.44437			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.15500	75.56030	7.24000	75.29894			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.20500	72.79270	7.29000	72.51113			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.37500	69.68923	7.46000	69.39111			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.35500	67.28199	7.44000	66.96674			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.33500	64.97045	7.42000	64.63953			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.32500	62.71118	7.41000	62.36620			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.54500	59.60566	7.61000	59.33332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	7.52500	57.52172	7.59000	57.24098			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.59500	55.13812	7.65500	54.87294			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.56500	53.25132	7.62500	52.97990			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.53500	51.44397	7.59500	51.16697			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.50500	49.71235	7.56500	49.43039			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.46500	48.09921	7.52500	47.81257			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.42500	46.55640	7.48500	46.26557			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.15000	41.57696	8.20000	41.34904			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.11000	40.12580	8.16000	39.89625			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.07000	38.74022	8.12000	38.50934			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.03000	37.41690	8.08000	37.18496			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.99000	36.15271	8.04000	35.91998			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.95000	34.94471	8.00000	34.71140			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.91000	33.79010	7.96000	33.55643			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.87000	32.68626	7.92000	32.45240			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.21758		100.18964			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.41642		101.39688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.74433		101.72017			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.64395		100.62208			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.79686		101.77299			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.90593	100.00000	11.87709			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.35731		100.33868			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.28126		100.26283			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.30694		100.29133			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.35464		100.33615			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.28760		100.27247			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	99.96610		99.94908			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.27492		100.25560			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.03350		100.01685			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.96711	100.00000	85.77083			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.03130		100.01565			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.29233		100.27771			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.26635		101.24813			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.66883		100.65050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond	0.00000	101.32685		101.31124			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.48338		101.46372			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.95663		100.93788			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	101.14222		101.12758			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.61504		100.60040			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.41466		100.39598			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	101.82973		101.80225			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.85443		99.82537			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.75559		101.72419			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.56435		101.53641			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.56435		101.53641			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.43925		101.41910			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.68813		100.66754			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.28508		100.26397			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.56092		101.54082			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.97291		99.94628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	99.96951		99.93956			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.41855		100.39143			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	101.31585		101.29574			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.41946	12.35000	107.38391			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.34603		100.32353			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.74857		101.71729			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.92582	100.00000	12.89451			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.92582	100.00000	12.89451			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.32173		100.30069			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.55753		100.53556			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.33218	100.00000	55.19814			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.66808		100.64539			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.24373	5.25000	102.22910			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98407	100.00000	0.98171			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.68907	100.00000	6.67268			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.86352	100.00000	9.83963			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.26425	100.00000	11.17154			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.53843		101.50105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	102.35097		102.30942			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.03500	106.93580	9.09500	106.56812		20,292,610,000.00		2,246,000	3,110,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	95.33093		97.13227			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71500	110.11240	7.75500	109.96506			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.66265		100.64213			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23000	102.18259	9.31500	101.85128			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.25180		101.23238			0.00	0	9,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.16049		100.13968			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	101.13432		101.11413			0.00	0	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.29231		101.27191			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.26681		101.24683			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.71500	104.19222	7.75500	104.09932		20,537,330,000.00		2,662,000	12,298,000.00
SBK9	On 10/04/2018	Spot Bond	8.97000	99.56434	9.05500	99.22002		17,034,030,000.00		1,899,000	7,147,000.00
SBK111	On 09/04/2014	Spot Bond	1.35000	132.42917	1.25000	132.47459			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	165.47556	-0.90120	165.41495			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.87500	115.00227	7.91500	114.89211			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.73500	115.30367	7.77500	115.19356			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.66500	115.45477	7.70500	115.34469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.58000	101.13966	8.66500	100.82312			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.81000	115.14207	7.85000	115.03194			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.77500	115.21745	7.81500	115.10732			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.14411		100.12532			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.28887		100.27627			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.04338		100.02175			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.87308		99.85475			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	99.86004		99.83984			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.52084	100.00000	91.29707			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.23000	104.65677	8.31500	104.33059			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.84950		100.83249			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.64177		101.62425			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.03405		100.01699			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.74572	100.00000	1.74185			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.03544		100.01772			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.32500	104.82476	9.38500	104.45621			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.86000	102.49527	9.91000	102.10535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.84457		100.82428			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.10446		101.08741			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.92562		100.90696			0.00	0	90,507,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.60916		100.59027			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.86000	100.82658	8.94500	100.41873		131,349,500,000.00		14,825,000	5,255,000.00
SBS3	On 25/05/2026	Spot Bond	8.91000	95.31700	8.96000	94.93042		0.00		0	0.00
SBS4	On 16/11/2021	Spot Bond	9.37500	96.50762	9.43500	96.15088		32,709,375,000.00		3,489,000	665,000.00
SBS9	On 07/07/2016	Spot Bond	7.59500	109.84293	7.63500	115.40296		52,542,210,000.00		6,918,000	1,528,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.57064	0.70000	122.52036		0.00		0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.03000	264.61520	1.83000	268.95480		0.00		0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.45000	127.11874	0.30000	127.72337		0.00		0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.90000		106.54000		0.00		0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	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	5.64621	100.00000	5.63253			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	1.02000	124.66306	0.87000	125.25183			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.47890	6.50000	101.46117			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.13497		100.11364			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	99.96724		99.95075			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.96449		99.94666			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.14027		101.11964			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.28000	98.18861	9.36500	97.88830		30,262,080,000.00	3,261,000	633,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	101.01710		100.99521			0.00	343,200	25,357,500.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.42406		101.40577			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.09086	100.00000	16.07024			0.00	271,000,000	400,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.08145	100.00000	32.03887			0.00	95,000,000	95,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	5.59000	103.97382	5.55000	103.96378			223,600,000,000.00	40,000,000	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.71500	108.74607	7.75500	108.61002			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.92500	99.98103	6.88500	99.96229			0.00	0	919,522.00
SNT01	On 15/09/2017	Spot Bond	8.63000	100.96700	8.71500	100.65101			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.79181		100.77446			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.64569		100.62747			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.82950		100.81175			0.00	0	1,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.65064		100.63228			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.48000	102.94383	8.56500	102.69494			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.57898		101.56142			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.24140		101.22407			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.29384		101.27576			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.35500	95.12874	9.41500	94.82032			85,804,060,000.00	9,172,000	36,466,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.44939		100.42925			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.99985		99.98092			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.19616		101.17699			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.28300	87.79019	9.37300	87.32312			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34500	87.48318	9.43500	87.01803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.17000	102.30811	7.13500	102.33779			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.84500	95.43172	8.92000	95.06058			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.15489		100.13454			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.36000	101.90377	8.45500	101.55007			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.31500	116.21429	7.36500	116.08256			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	100.72736	2.35000	102.74858			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.32000	98.72022	8.42500	98.24812			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	99.20754		99.19313			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	99.20868		99.19430			0.00	8,000,000	2,000,000.00
SY1003	On 27/08/2013	Spot Bond	0.00000	99.10579		99.09137			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	99.07638		99.06195			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	98.91477		98.90030			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	98.78775		98.77314			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	99.59594		99.58151			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.50334		99.48873			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.71197		99.69757			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.92801		98.92440			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.56806		99.55367			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.52420		99.50978			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.42166		99.40720			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.30863		99.29423			0.00	60,000,000	15,000,000.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.29461		99.28021			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.26538		99.25098			0.00	64,000,000	16,000,000.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.27863		99.26420			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	99.21963		99.20518			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.97500	114.32535	7.01500	114.21538			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.77000	103.82240	8.82000	103.42335			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	53.46685	100.00000	53.34721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	42.66859	100.00000	42.56409			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.25486	100.00000	15.21790			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.76500	103.03202	6.78000	103.00268			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.13468		101.11840			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.53456		99.52045			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.90426		100.88788			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.42070		99.40657			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.17201		100.15768			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.95351		100.93719			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.66500	106.36806	7.70500	106.23583			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.32760		100.31176			0.00	8,000,000	1,000,000.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.64125		100.62498			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.68632		100.67024			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.21827		101.20034			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.25578		101.23729			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.43108	7.83000	103.40913			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.19764		101.18001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.24453		101.22621			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.07650		103.05637			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.19764		101.18001			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.24453		101.22621			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.11233	7.16000	103.09112			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.33640		101.31671			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.32890		101.30933			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.50873		101.48649			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.48440		101.46251			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.21857		102.18565			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.13468		102.10303			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.25708		101.23900			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.84442	101.06155	6.82750			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.19013		101.17262			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.45074		105.43264			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.35888		101.33887			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.43383		101.41270			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.22602		102.19300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.20248		101.18521			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.22884		101.21118			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.24766		101.22973			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.22884		101.21118			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.24766		101.22973			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.25708		101.23900			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.21754		101.20005			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.24766		101.22973			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.35118		101.33173			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.35118		101.33173			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.35118		101.33173			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.50169		101.48003			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.53931		101.51709			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.49229		101.47076			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.24367		102.21105			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.29057		102.25725			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.27181		102.23877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	100.02984		100.01371			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.36500	107.77894	8.40500	107.68503			0.00	0	903,000.00
TL20	On 22/02/2020	Spot Bond	7.76000	93.07012	7.82500	92.74180			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.12000	105.16304	8.20500	104.82449		109,197,760,000.00		13,448,000	991,306,000.00
TN20	On 17/09/2020	Spot Bond	8.64500	112.67058	8.70500	112.30779		941,743,075,000.00		108,935,000	219,141,000.00
TN23	On 06/11/2023	Spot Bond	8.90000	114.16139	8.96500	113.66458		854,400,000.00		96,000	115,259,000.00
TN25	On 19/08/2025	Spot Bond	9.20000	105.47800	9.25000	105.08585		46,000,000,000.00		5,000,000	238,700,000.00
TN27	On 14/11/2027	Spot Bond	9.26500	98.15322	9.31500	97.74518		201,031,970,000.00		21,698,000	10,987,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.96469		100.94846			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.73655		100.71886			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.75352		100.73542			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.77525		100.75663			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.77744		100.75876			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.88441		100.86316			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.10609		101.07952			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.36953		101.35318			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.42566		101.40861			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.45930		101.44184			0.00	142,437,000	10,037,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000		99.88941	10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.89216	9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.89384	100.00000	9.86748			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000		99.99907		99.99815			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		99.38472		99.37041			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		96.67860		96.66384			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		98.36383		98.34936			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		95.66482		95.65013			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		98.18396		98.16966			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		95.57398		95.55938			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		98.00239		97.98822			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		95.36608		95.35173			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		95.06781		95.05317			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		101.19630		101.18171			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		101.13795		101.12336			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		101.10877		101.09418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond	0.00000	101.05041		101.03582			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	101.03582		101.02123			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	101.00664		100.99205			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.95185		100.93721			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.99578		100.98114			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.71486		100.70027			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.62733		100.61274			0.00	33,000,000	9,000,000.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.59815		100.58356			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.52521		100.51062			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.50122		100.48690			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	101.15788		101.14110			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.72747		100.71055			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	101.01042		100.99578			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.62968		100.61504			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.07500	112.19824	9.13500	111.82614			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.92136		101.90457			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.37768		101.35754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	99.74276		99.72106			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.52000	105.12967	9.60500	104.81022			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	91.33244	100.00000	91.11022			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	90.97116	100.00000	90.76009			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	91.46707	100.00000	91.24453			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	99.96976		99.95463			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	99.97055		99.95571			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.86595		100.84825			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.89777		100.87941			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.89917		100.88078			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	99.96663		99.94988			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	99.96562		99.94833			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.42483		100.41018			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	135.77000		135.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.77500	115.87458	6.81500	115.73924			2,710,000,000.00	400,000	93,010,000.00
WS05	On 01/08/2018	Spot Bond		0.06000	248.82719	-0.04000	249.86692			0.00	0	30,130,000.00
WSP1	On 28/05/2015	Spot Bond		6.81500	104.57246	6.85500	104.48061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.68500	105.07831	7.77000	104.76626			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.92500	105.70088	8.01000	105.27146			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.21000	104.80609	8.27500	104.43694			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.21500	105.20280	8.27500	104.82616			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.90000	98.94441	5.86000	98.93578			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.96000	97.50046	5.92000	97.50140			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.36500	88.16072	6.40500	88.07668			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.95000	95.62891	5.91000	95.64202			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96000	94.23503	5.92000	94.25686			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.29500	86.63782	6.33500	86.54536			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94000	91.98839	5.90000	92.02485			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.36500	88.14546	6.40500	88.06134			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.31500	63.77518	7.40000	63.43614			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.00658	100.00000	10.98570			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04432	100.00000	0.04424			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.00658	100.00000	10.98570			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.49119	100.00000	29.43524			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.17097	100.00000	30.11373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	28.28447	100.00000	28.23081	0.00	0	0.00	0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.28447	100.00000	28.23081	0.00	0	0.00	0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891	0.00	0	0.00	0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891	0.00	0	0.00	0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455	0.00	0	0.00	0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455	0.00	0	0.00	0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084	0.00	0	0.00	0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084	0.00	0	0.00	0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784	0.00	0	0.00	0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784	0.00	0	0.00	0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256	0.00	0	0.00	0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256	0.00	0	0.00	0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914	0.00	0	0.00	0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646	0.00	0	0.00	0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.19605	100.00000	14.16912	0.00	0	0.00	0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.40990	100.00000	13.38445	0.00	0	0.00	0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531	0.00	0	0.00	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
ZA026	On 21/06/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.28169	100.00000	11.26028			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
Total for j-Bonds :									626,015,390,469,310.00	,905,790,214	108 143 129 965.00
Grand Total:									626,015,390,469,310.00	905,790,214	108 143 129 965.00