



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.29130	9.29130	9.22910	9.22910		12.44	183,754,040.10	19,777	496,015.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	18.93190	0.01893	17.04860	0.01705	18.932	16.76	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	977.63190	0.97763	1,037.94860	1.03795	977.632	16.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	6.21550	0.00622	5.73320	0.00573	6.215	19.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,564.91550	1.56492	1,626.63320	1.62663	1,564.915	19.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	4.91020	0.00491	4.55140	0.00455	4.910	20.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,713.61020	1.71361	1,775.45140	1.77545	1,713.610	20.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	45.21420	0.04521	40.10600	0.04011	45.214	14.76	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	603.91420	0.60391	661.00600	0.66101	603.914	14.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	41.23470	0.04123	36.64170	0.03664	41.235	14.96	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	639.93470	0.63993	697.54170	0.69754	639.935	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	32.17990	0.03218	28.73960	0.02874	32.180	15.51	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	740.87990	0.74088	799.63960	0.79964	740.880	15.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	138.16380	0.13816	120.35260	0.12035	138.164	12.84	0.00	0	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	246.86380	0.24686	291.25260	0.29125	246.864	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	107.68500	0.10768	93.82620	0.09383	107.685	13.25	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	316.38500	0.31639	364.72620	0.36473	316.385	13.25	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	64.89510	0.06490	56.74670	0.05675	64.895	14.06	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	473.59510	0.47360	527.64670	0.52765	473.595	14.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	185.85660	0.18586	161.34380	0.16134	185.857	12.42	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	174.55660	0.17456	212.24380	0.21224	174.557	12.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	176.30790	0.17631	153.73870	0.15374	176.308	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	185.00790	0.18501	224.63870	0.22464	185.008	12.44	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	156.20210	0.15620	136.11360	0.13611	156.202	12.64	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	214.90210	0.21490	257.01360	0.25701	214.902	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	238.95110	0.23895	207.46660	0.20747	238.951	12.32	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	127.65110	0.12765	158.36660	0.15837	127.651	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	227.61510	0.22762	197.28820	0.19729	227.615	12.34	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	136.31510	0.13632	168.18820	0.16819	136.315	12.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	200.84400	0.20084	173.37350	0.17337	200.844	12.39	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	159.54400	0.15954	194.27350	0.19427	159.544	12.39	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	356.72430	0.35672	314.93290	0.31493	356.724	12.15	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	65.42430	0.06542	85.83290	0.08583	65.424	12.15	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	287.85300	0.28785	251.72130	0.25172	287.853	12.24	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	96.55300	0.09655	122.62130	0.12262	96.553	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	256.62480	0.25662	223.39730	0.22340	256.625	12.29	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	115.32480	0.11532	144.29730	0.14430	115.325	12.29	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	554.19130	0.55419	500.13680	0.50014	554.191	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	22.89130	0.02289	31.03680	0.03104	22.891	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	518.35940	0.51836	465.57870	0.46558	518.359	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	27.05940	0.02706	36.47870	0.03648	27.059	12.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	474.49770	0.47450	425.15840	0.42516	474.498	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	33.19770	0.03320	46.05840	0.04606	33.198	12.00	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	609.00220	0.60900	553.28840	0.55329	609.002	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	17.70220	0.01770	24.18840	0.02419	17.702	12.40	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	572.32840		0.57233	517.68840	0.51769	572.328	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	21.02840		0.02103	28.58840	0.02859	21.028	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	563.24230		0.56324	508.89090	0.50889	563.242	12.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	21.94230		0.02194	29.79090	0.02979	21.942	12.27	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	798.44020		0.79844	739.04210	0.73904	798.440	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	7.14020		0.00714	9.94210	0.00994	7.140	12.93	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	702.65030		0.70265	644.77890	0.64478	702.650	12.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	11.35030		0.01135	15.67890	0.01568	11.350	12.66	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	627.52200		0.62752	571.31920	0.57132	627.522	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	16.22200		0.01622	22.21920	0.02222	16.222	12.45	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,091.34760		2.09135	2,029.16300	2.02916	2,091.348	19.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04760		0.00005	0.06300	0.00006	0.048	19.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.40580		9.40580	9.34410	9.34410		13.70	159,898.60	17	62,659.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	112.63130		0.11263	103.67570	0.10368	112.631	16.71	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,026.83130		1.02683	1,079.57570	1.07958	1,026.831	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	59.06190		0.05906	55.03210	0.05503	59.062	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,653.26190		1.65326	1,710.93210	1.71093	1,653.262	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	190.93120		0.19093	174.83500	0.17483	190.931	15.10	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	635.13120		0.63513	680.73500	0.68073	635.131	15.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	180.06740		0.18007	164.93710	0.16494	180.067	15.27	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	674.26740		0.67427	720.83710	0.72084	674.267	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	128.20260		0.12820	117.78430	0.11778	128.203	16.30	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	922.40260		0.92240	973.68430	0.97368	922.403	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	246.91490		0.24691	225.64010	0.22564	246.915	14.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	481.11490		0.48111	521.54010	0.52154	481.115	14.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	243.88670		0.24389	222.86830	0.22287	243.887	14.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	488.08670		0.48809	528.76830	0.52877	488.087	14.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	240.89970		0.24090	220.13510	0.22014	240.900	14.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	495.09970		0.49510	536.03510	0.53604	495.100	14.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	378.92140		0.37892	346.09390	0.34609	378.921	13.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	273.12140		0.27312	301.99390	0.30199	273.121	13.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	354.96220		0.35496	323.71700	0.32372	354.962	13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	299.16220		0.29916	329.61700	0.32962	299.162	13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	332.25510		0.33226	304.14300	0.30414	332.255	13.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	326.45510		0.32646	360.04300	0.36004	326.455	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	738.29120		0.73829	686.75400	0.68675	738.291	13.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	82.49120		0.08249	92.65400	0.09265	82.491	13.12	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	550.13430		0.55013	507.64540	0.50765	550.134	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	144.33430		0.14433	163.54540	0.16355	144.334	12.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	430.70030		0.43070	394.65580	0.39466	430.700	13.34	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	224.90030		0.22490	250.55580	0.25056	224.900	13.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,108.98360		2.10898	2,047.64190	2.04764	2,108.984	17.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.18360		0.00318	3.54190	0.00354	3.184	17.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	950.94700		0.95095	895.32970	0.89533	950.947	13.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	45.14700		0.04515	51.22970	0.05123	45.147	13.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	779.30810		0.77931	726.83360	0.72683	779.308	13.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	73.50810		0.07351	82.73360	0.08273	73.508	13.18	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.51230		9.51230	9.45040	9.45040		14.39	6,563,487.00	690	21,989.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	230.10020		0.23010	216.94450	0.21694	230.100	16.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	987.80020		0.98780	1,036.54450	1.03654	987.800	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	133.46750		0.13347	126.49820	0.12650	133.468	18.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,621.16750		1.62117	1,676.09820	1.67610	1,621.168	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	688.04730		0.68805	647.38450	0.64738	688.047	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	203.64730		0.20365	224.88450	0.22488	203.647	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	588.40780		0.58841	553.58560	0.55359	588.408	13.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	276.10780		0.27611	303.18560	0.30319	276.108	13.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	376.82000		0.37682	354.07630	0.35408	376.820	14.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	554.52000		0.55452	593.67630	0.59368	554.520	14.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	756.68690		0.75669	712.06700	0.71207	756.687	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	172.28690		0.17229	189.56700	0.18957	172.287	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	721.91200		0.72191	678.39800	0.67840	721.912	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	187.51200		0.18751	205.89800	0.20590	187.512	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	706.83110		0.70683	663.81290	0.66381	706.831	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	194.53110		0.19453	213.41290	0.21341	194.531	13.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,545.98930		1.54599	1,487.34920	1.48735	1,545.989	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	33.68930		0.03369	36.94920	0.03695	33.689	14.74	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	887.46430		0.88746	839.15880	0.83916	887.464	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	125.16430		0.12516	138.75880	0.13876	125.164	13.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	776.47770		0.77648	731.25400	0.73125	776.478	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	164.17770		0.16418	180.85400	0.18085	164.178	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,123.48900		2.12349	2,062.68970	2.06269	2,123.489	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.18900		0.01119	12.28970	0.01229	11.189	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.62660		9.62660	9.56440	9.56440		14.87	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	305.96920		0.30597	294.93330	0.29493	305.969	17.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,179.36920		1.17937	1,230.53330	1.23053	1,179.369	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	228.29780		0.22830	220.84200	0.22084	228.298	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,601.69780		1.60170	1,656.44200	1.65644	1,601.698	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	560.81660		0.56082	536.98980	0.53699	560.817	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	524.21660		0.52422	562.58980	0.56259	524.217	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	556.80890		0.55681	533.23140	0.53323	556.809	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	530.20890		0.53021	568.83140	0.56883	530.209	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	552.89360		0.55289	529.50220	0.52950	552.894	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	536.29360		0.53629	575.10220	0.57510	536.294	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,498.85720		1.49886	1,444.09900	1.44410	1,498.857	14.36	0.00	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	8.20	Put	72.25720		0.07226	79.69900	0.07970	72.257	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,074.39480		1.07439	1,028.59190	1.02859	1,074.395	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	147.79480		0.14779	164.19190	0.16419	147.795	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	716.31490		0.71631	685.17450	0.68517	716.315	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	339.71490		0.33971	370.77450	0.37077	339.715	14.10	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,959.99450		1.95999	1,901.55730	1.90156	1,959.995	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	33.39450		0.03339	37.15730	0.03716	33.394	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.69760		9.69760	9.63470	9.63470		15.33	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	673.55290		0.67355	650.18510	0.65019	673.553	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	575.95290		0.57595	615.48510	0.61549	575.953	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	669.53260		0.66953	646.33110	0.64633	669.533	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	581.93260		0.58193	621.63110	0.62163	581.933	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	677.60450		0.67760	654.06530	0.65407	677.604	15.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	570.00450		0.57000	609.36530	0.60937	570.004	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.78910		9.78910	9.72630	9.72630		15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,471.23620		1.47124	1,427.52490	1.42752	1,471.236	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	232.13620		0.23214	251.22490	0.25122	232.136	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	860.92530		0.86093	838.60150	0.83860	860.925	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	671.82530		0.67183	712.30150	0.71230	671.825	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,914.92090		1.91492	1,863.25910	1.86326	1,914.921	14.87	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	125.82090		0.12582	136.95910	0.13696	125.821	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,548.19030		1.54819	1,502.85990	1.50286	1,548.190	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	209.09030		0.20909	226.55990	0.22656	209.090	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,509.48970		1.50949	1,464.96000	1.46496	1,509.490	14.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	220.38970		0.22039	238.66000	0.23866	220.390	14.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.65200		10.65200	10.58710	10.58710		17.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,924.38080		1.92438	1,885.28190	1.88528	1,924.381	15.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	422.38080		0.42238	448.18190	0.44818	422.381	15.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,892.36930		1.89237	1,854.06010	1.85406	1,892.369	15.63		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	440.36930		0.44037	466.96010	0.46696	440.369	15.63		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,860.79990		1.86080	1,823.28400	1.82328	1,860.800	15.66		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	458.79990		0.45880	486.18400	0.48618	458.800	15.66		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.29130		9.29130	9.22910	9.22910		12.44		92,913.00	10	913.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,232.83660		0.57233	51,768.84370	0.51769	57,232.837	12.29		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,102.83660		0.02103	2,858.84370	0.02859	2,102.837	12.29		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,324.23220		0.56324	50,889.09110	0.50889	56,324.232	12.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,194.23220		0.02194	2,979.09110	0.02979	2,194.232	12.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	55,419.12910		0.55419	50,013.67910	0.50014	55,419.129	12.24		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2,289.12910		0.02289	3,103.67910	0.03104	2,289.129	12.24		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.40580		9.40580	9.34410	9.34410		13.70		0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	62,816.74200		0.62817	57,959.71860	0.57960	62,816.742	12.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,236.74200		0.11237	12,549.71860	0.12550	11,236.742	12.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	62,058.74840		0.62059	57,224.73070	0.57225	62,058.748	12.94		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,478.74840		0.11479	12,814.73070	0.12815	11,478.748	12.94		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	61,304.97360		0.61305	56,553.20300	0.56553	61,304.974	12.93		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	11,724.97360		0.11725	13,143.20300	0.13143	11,724.974	12.93		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.51230		9.51230	9.45040	9.45040		14.39		0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	45,064.74410		0.45065	42,355.01990	0.42355	45,064.744	14.36		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	42,834.74410		0.42835	46,315.01990	0.46315	42,834.744	14.36		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	44,648.26490		0.44648	41,975.18900	0.41975	44,648.265	14.39		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	43,418.26490		0.43418	46,935.18900	0.46935	43,418.265	14.39		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	44,249.85220		0.44250	41,598.92750	0.41599	44,249.852	14.41		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	44,019.85220		0.44020	47,558.92750	0.47559	44,019.852	14.41		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.17830		14.17830	14.10900	14.10900		11.41		1,772,287.50	125	18,273.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,180.61480		2.18061	2,110.38720	2.11039	2,180.615	17.61		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 14/06/2013	Foreign Exchange Future	12.00	Put	2.31480		0.00231	1.38720	0.00139	2.315	17.61	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,195.82540		1.19583	1,125.70790	1.12571	1,195.825	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	17.52540		0.01753	16.70790	0.01671	17.525	13.91	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	489.61300		0.48961	430.63330	0.43063	489.613	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	101.31300		0.10131	111.63330	0.11163	101.313	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	30.29470		0.03029	25.37950	0.02538	30.295	13.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,151.99470		1.15199	1,216.37950	1.21638	1,151.995	13.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	166.35550		0.16636	133.65390	0.13365	166.355	11.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	388.05550		0.38806	424.65390	0.42465	388.056	11.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	99.18210		0.09918	78.51530	0.07852	99.182	12.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	570.88210		0.57088	619.51530	0.61952	570.882	12.10	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	71.42030		0.07142	56.46600	0.05647	71.420	12.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	693.12030		0.69312	747.46600	0.74747	693.120	12.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	482.39390		0.48239	423.62000	0.42362	482.394	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	104.09390		0.10409	114.62000	0.11462	104.094	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	475.22970		0.47523	416.66510	0.41667	475.230	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	106.92970		0.10693	117.66510	0.11767	106.930	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	187.14980		0.18715	151.18740	0.15119	187.150	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	348.84980		0.34885	382.18740	0.38219	348.850	11.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.34700		14.34700	14.27850	14.27850		12.64	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	307.74120		0.30774	276.42620	0.27643	307.741	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	720.74120		0.72074	757.92620	0.75793	720.741	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	314.08630		0.31409	282.03670	0.28204	314.086	13.06	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	707.08630		0.70709	743.53670	0.74354	707.086	13.06	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	310.89780		0.31090	279.21970	0.27922	310.898	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	713.89780		0.71390	750.71970	0.75072	713.898	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.50630		14.50630	14.43750	14.43750		13.14	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	462.58470		0.46258	423.35080	0.42335	462.585	13.61	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 13/12/2013	Foreign Exchange Future	14.91	Put	866.28470	0.86628	895.85080	0.89585	866.285	13.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	469.17980	0.46918	429.31910	0.42932	469.180	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	852.87980	0.85288	881.81910	0.88182	852.880	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	465.87120	0.46587	426.32420	0.42632	465.871	13.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	859.57120	0.85957	888.82420	0.88882	859.571	13.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.67930	14.67930	14.61030	14.61030		13.73	4,403,790.00	300	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	940.92280	0.94092	862.23830	0.86224	940.923	13.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	571.62280	0.57162	561.93830	0.56194	571.623	13.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	951.16290	0.95116	871.96820	0.87197	951.163	13.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	561.86290	0.56186	551.66820	0.55167	561.863	13.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	946.03140	0.94603	867.09100	0.86709	946.031	13.45	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	566.73140	0.56673	556.79100	0.55679	566.731	13.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09360	0.09360	0.09390	0.09390		21.27	18,720.00	200	16,743.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	518.19470	0.00518	540.29290	0.00540	518.195	21.27	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	158.19470	0.00158	150.29290	0.00150	158.195	21.27	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	109.85310	0.00110	116.88910	0.00117	109.853	22.34	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	749.85310	0.00750	726.88910	0.00727	749.853	22.34	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	17.62730	0.00018	18.87240	0.00019	17.627	24.25	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,657.62730	0.01658	1,628.87240	0.01629	1,657.627	24.25	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09490	0.09490	0.09520	0.09520		21.13	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	759.33060	0.00759	773.74340	0.00774	759.331	20.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	269.33060	0.00269	253.74340	0.00254	269.331	20.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	309.85770	0.00310	313.14620	0.00313	309.858	21.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	819.85770	0.00820	793.14620	0.00793	819.858	21.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	122.55150	0.00123	123.00200	0.00123	122.551	22.85	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,632.55150	0.01633	1,603.00200	0.01603	1,632.551	22.85	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.16120	12.16120	12.07540	12.07540		12.15	729,672.00	60	69,026.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	116.68690	0.11669	100.47490	0.10047	116.687	13.00	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	455.48690	0.45549	525.07490	0.52507	455.487	13.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	88.47660	0.08848	76.93520	0.07694	88.477	13.32	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	557.27660	0.55728	631.53520	0.63154	557.277	13.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	68.23370	0.06823	60.25700	0.06026	68.234	13.61	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	657.03370	0.65703	734.85700	0.73486	657.034	13.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	448.89910	0.44890	389.07710	0.38908	448.899	11.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	87.69910	0.08770	113.67710	0.11368	87.699	11.93	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	261.66220	0.26166	222.06910	0.22207	261.662	12.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	200.46220	0.20046	246.66910	0.24667	200.462	12.12	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	214.73220	0.21473	183.21660	0.18322	214.732	12.28	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	253.53220	0.25353	307.81660	0.30782	253.532	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	916.63350	0.91663	834.73230	0.83473	916.634	12.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	15.43350	0.01543	19.33230	0.01933	15.433	12.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	784.57460	0.78457	705.09320	0.70509	784.575	12.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	23.37460	0.02337	29.69320	0.02969	23.375	12.27	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	524.22880	0.52423	458.45110	0.45845	524.229	11.87	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	63.02880	0.06303	83.05110	0.08305	63.029	11.87	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	935.73780	0.93574	853.56680	0.85357	935.738	12.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	14.53780	0.01454	18.16680	0.01817	14.538	12.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	926.17940	0.92618	844.14100	0.84414	926.179	12.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	14.97940	0.01498	18.74100	0.01874	14.979	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.31930		12.31930	12.31930	12.23440	12.23440		13.19	455,814.10	37	17,711.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	403.94160	0.40394	368.82980	0.36883	403.942	13.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	434.64160	0.43464	484.42980	0.48443	434.642	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	241.66380	0.24166	223.34830	0.22335	241.664	14.27	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	772.36380	0.77236	838.94830	0.83895	772.364	14.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	575.12830	0.57513	523.74260	0.52374	575.128	12.92	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	
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	265.82830	0.26583	299.34260	0.29934	265.828	12.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	524.88940	0.52489	477.51340	0.47751	524.889	13.00	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	305.58940	0.30559	343.11340	0.34311	305.589	13.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	448.41370	0.44841	407.71870	0.40772	448.414	13.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	379.11370	0.37911	423.31870	0.42332	379.114	13.14	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	888.50740	0.88851	817.21330	0.81721	888.507	12.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	119.20740	0.11921	132.81330	0.13281	119.207	12.74	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	586.73900	0.58674	534.47030	0.53447	586.739	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	257.43900	0.25744	290.07030	0.29007	257.439	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	580.91470	0.58091	529.08570	0.52909	580.915	12.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	261.61470	0.26161	294.68570	0.29469	261.615	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.46830	12.46830	12.38330	12.38330		13.86	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,375.29080	1.37529	1,293.95580	1.29396	1,375.291	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	106.99080	0.10699	110.65580	0.11066	106.991	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,179.05170	1.17905	1,101.51550	1.10152	1,179.052	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	153.75170	0.15375	161.21550	0.16122	153.752	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,140.33110	1.14033	1,063.73490	1.06373	1,140.331	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	165.03110	0.16503	173.43490	0.17343	165.031	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,102.21150	1.10221	1,026.60940	1.02661	1,102.211	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	176.91150	0.17691	186.30940	0.18631	176.912	13.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.62980	12.62980	12.54490	12.54490		14.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	749.76230	0.74976	698.33500	0.69834	749.762	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	619.96230	0.61996	653.43500	0.65344	619.962	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	745.30550	0.74531	694.17770	0.69418	745.306	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	625.50550	0.62551	659.27770	0.65928	625.506	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	754.23860	0.75424	702.51650	0.70252	754.239	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	614.43860	0.61444	647.61650	0.64762	614.439	14.28	0.00	0	0.00
2025	On 02/05/2013	Bond Future			117.91560	117.91560	117.91796	117.91796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Call	4,501.93000	4.50193	4,504.29000	4.50429	4,501.930	0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2038	On 02/05/2013	Bond Future			114.87573	114.87573	114.65496	114.65496		0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,271.25000	3.27125	3,050.48000	3.05048	3,271.250	0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.01450	119.01450	118.41690	118.41690		0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,416.68000	1.41668	819.08000	0.81908	1,416.680	0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
AL7T	On 02/05/2013	Index Future			507.10900	507.10900	506.65200	506.65200		0.00	0	11.00
AL7T	On 01/08/2013	Index Future			513.71700	513.71700	513.25300	513.25300		0.00	0	0.00
AL7T	On 07/11/2013	Index Future			521.08200	521.08200	520.61500	520.61500		0.00	0	0.00
ALBI	On 02/05/2013	Index Future			452.96100	452.96100	452.25100	452.25100		0.00	0	945.00
ALBI	On 01/08/2013	Index Future			458.86300	458.86300	458.14300	458.14300		0.00	0	159.00
ALBI	On 07/11/2013	Index Future			465.44200	465.44200	464.71400	464.71400		0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.53830	9.53830	9.48040	9.48040	8.43	4,959,916.00	520	11,841.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	788.77930	0.78878	733.15020	0.73315	788.779	13.37	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	10.47930	0.01048	12.75020	0.01275	10.479	13.37	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	808.19470	0.80819	752.41730	0.75242	808.195	13.50	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	9.89470	0.00989	12.01730	0.01202	9.895	13.50	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	798.48240	0.79848	742.77810	0.74278	798.482	13.44	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.18240	0.01018	12.37810	0.01238	10.182	13.44	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.59030	9.59030	9.53330	9.53330	9.58	4,795,150.00	500	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	67.46700	0.06747	61.97650	0.06198	67.467	11.67	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	777.16700	0.77717	828.67650	0.82868	777.167	11.67	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	744.23090		0.74423	690.51670	0.69052	744.231	11.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	53.93090		0.05393	57.21670	0.05722	53.931	11.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	734.79660		0.73480	681.14400	0.68114	734.797	11.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	54.49660		0.05450	57.84400	0.05784	54.497	11.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	408.79710		0.40880	369.73590	0.36974	408.797	9.76	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	118.49710		0.11850	136.43590	0.13644	118.497	9.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,123.52130		1.12352	1,069.59380	1.06959	1,123.521	13.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	33.22130		0.03322	36.29380	0.03629	33.221	13.97	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	839.11510		0.83912	784.87280	0.78487	839.115	12.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	48.81510		0.04882	51.57280	0.05157	48.815	12.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	753.67700		0.75368	699.90320	0.69990	753.677	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	53.37700		0.05338	56.60320	0.05660	53.377	11.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.63880		9.63880	9.58220	9.58220		10.44	4,819,400.00	500	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	89.42170		0.08942	84.47130	0.08447	89.422	12.24	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,050.62170		1.05062	1,102.27130	1.10227	1,050.622	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	407.73350		0.40773	377.27110	0.37727	407.733	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	238.93350		0.23893	265.07110	0.26507	238.933	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	402.35540		0.40236	372.17990	0.37218	402.355	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	243.55540		0.24356	269.97990	0.26998	243.555	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	341.83660		0.34184	315.03590	0.31504	341.837	10.40	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	303.03660		0.30304	332.83590	0.33284	303.037	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,103.33970		1.10334	1,049.96050	1.04996	1,103.340	12.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	64.53970		0.06454	67.76050	0.06776	64.540	12.83	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	413.16050		0.41316	382.41360	0.38241	413.161	10.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	234.36050		0.23436	260.21360	0.26021	234.360	10.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.69050		9.69050	9.63350	9.63350		10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	490.33810		0.49034	460.31060	0.46031	490.338	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	309.83810		0.30984	336.81060	0.33681	309.838	10.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	500.73010		0.50073	470.22200	0.47022	500.730	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	300.23010		0.30023	326.72200	0.32672	300.230	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	495.51300		0.49551	465.24540	0.46525	495.513	10.77	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	305.01300		0.30501	331.74540	0.33175	305.013	10.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.21050		10.21050	10.14850	10.14850		12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,054.78060		3.05478	2,993.76370	2.99376	3,054.781	15.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.28060		0.09428	95.26370	0.09526	94.281	15.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,006.46970		3.00647	2,945.47900	2.94548	3,006.470	15.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	95.96970		0.09597	96.97900	0.09698	95.970	15.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,958.18400		2.95818	2,897.21570	2.89722	2,958.184	15.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	97.68400		0.09768	98.71570	0.09872	97.684	15.46	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.04600		9.04600	8.99560	8.99560		9.89	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	199.97770		0.19998	171.71890	0.17172	199.978	10.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	93.97770		0.09398	116.11890	0.11612	93.978	10.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	193.78110		0.19378	166.09720	0.16610	193.781	10.00	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	97.78110		0.09778	120.49720	0.12050	97.781	10.00	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	187.69090		0.18769	160.58460	0.16058	187.691	9.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	101.69090		0.10169	124.98460	0.12498	101.691	9.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.13800		9.13800	9.08850	9.08850		11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	295.16340		0.29516	269.53040	0.26953	295.163	11.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	247.16340		0.24716	271.03040	0.27103	247.163	11.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	290.09640		0.29010	264.76850	0.26477	290.096	11.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	252.09640		0.25210	276.26850	0.27627	252.096	11.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	285.08620		0.28509	260.59220	0.26059	285.086	11.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	257.08620		0.25709	282.09220	0.28209	257.086	11.61	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.20150		0.20150	0.18700	0.18700			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACZ	On 14/06/2013	Can-Do Future			117.06420		117.06420	104.27480	104.27480				0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			27.86810		27.86810	28.47320	28.47320				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			56.69810		56.69810	-251.58820	-251.58820				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			130.74730		130.74730	-755.25320	-755.25320				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			27.86810		27.86810	28.47320	28.47320				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			132.36410		132.36410	146.96740	146.96740				0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			65.16400		65.16400	65.07030	65.07030				0.00	0	0.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			225.84340		225.84340	210.26650	210.26650				0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			8.83440		8.83440	13.87960	13.87960				0.00	0	10,000.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			42.07400		42.07400	48.50000	48.50000				0.00	20,000	20,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.98870		9.98870	9.93010	9.93010		13.46		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	491.03460		0.49103	440.11180	0.44011	491.035	12.26		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	42.33460		0.04233	50.01180	0.05001	42.335	12.26		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	482.54700		0.48255	432.29950	0.43230	482.547	12.23		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	43.84700		0.04385	52.19950	0.05220	43.847	12.23		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	474.43300		0.47443	424.55600	0.42456	474.433	12.24		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	45.73300		0.04573	54.45600	0.05446	45.733	12.24		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
CHF / R	On 16/09/2013	Foreign Exchange Future			10.12450		10.12450	10.06660	10.06660		13.69	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	503.61890		0.50362	462.73470	0.46273	503.619	13.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	219.11890		0.21912	236.13470	0.23613	219.119	13.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	497.75070		0.49775	457.25180	0.45725	497.751	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	223.25070		0.22325	240.65180	0.24065	223.251	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	491.92980		0.49193	451.81830	0.45182	491.930	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	227.42980		0.22743	245.21830	0.24522	227.430	13.45	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	577.55830		0.57756	578.65180	0.57865	577.558	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	391.85830		0.39186	392.95180	0.39295	391.858	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	572.55150		0.57255	573.64770	0.57365	572.552	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	396.85150		0.39685	397.94770	0.39795	396.852	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	567.58300		0.56758	568.68180	0.56868	567.583	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	401.88300		0.40188	402.98180	0.40298	401.883	13.05	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry			9.19480		9.19480	9.16770	9.16770		10.70	0.00	5,000	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	4.80000		0.00480	17.63660	0.01764	4.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	0.00000		0.00000	39.93660	0.03994	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	0.00000		0.00000	14.63250	0.01463	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	5.20000		0.00520	46.93250	0.04693	5.200	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	0.00000		0.00000	12.08410	0.01208	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	15.20000		0.01520	54.38410	0.05438	15.200	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Call	74.80000		0.07480	57.31940	0.05732	74.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Put	0.00000		0.00000	9.61940	0.00962	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	44.80000		0.04480	35.17930	0.03518	44.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	0.00000		0.00000	17.47930	0.01748	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	34.80000		0.03480	29.88380	0.02988	34.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	0.00000		0.00000	22.18380	0.02218	0.000	10.70	0.00	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 19/04/2013	Any day expiry	9.02	Call	174.80000		0.17480	148.84590	0.14885	174.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	0.00000		0.00000	1.14590	0.00115	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	114.80000		0.11480	91.85630	0.09186	114.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	0.00000		0.00000	4.15630	0.00416	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.10	Call	94.80000		0.09480	74.05000	0.07405	94.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.10	Put	0.00000		0.00000	6.35000	0.00635	0.000	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	274.80000		0.27480	247.84300	0.24784	274.800	10.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	0.00000		0.00000	0.14300	0.00014	0.000	10.70	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry			9.22880		9.22880	9.16770	9.16770		11.30	0.00	60,000	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Call	220.00940		0.22001	164.31600	0.16432	220.009	13.81	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Put	1.20940		0.00121	6.61600	0.00662	1.209	13.81	0.00	0	5,000.00
DAUS	On 22/04/2013	Any day expiry	9.06	Call	171.65810		0.17166	120.09940	0.12010	171.658	13.15	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Put	2.85810		0.00286	12.39940	0.01240	2.858	13.15	0.00	0	10,000.00
DAUS	On 22/04/2013	Any day expiry	9.12	Call	116.44930		0.11645	73.04810	0.07305	116.449	12.36	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.12	Put	7.64930		0.00765	25.34810	0.02535	7.649	12.36	0.00	0	8,000.00
DAUS	On 22/04/2013	Any day expiry	8.94	Call	289.15060		0.28915	230.37130	0.23037	289.151	14.74	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Put	0.35060		0.00035	2.67130	0.00267	0.351	14.74	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Call	279.21910		0.27922	220.74430	0.22074	279.219	14.60	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Put	0.41910		0.00042	3.04430	0.00304	0.419	14.60	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Call	269.30070		0.26930	211.16850	0.21117	269.301	14.47	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Put	0.50070		0.00050	3.46850	0.00347	0.501	14.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.23070		9.23070	9.16890	9.16890		12.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,230.70310		1.23070	1,168.90430	1.16890	1,230.703	26.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00310		0.00000	0.00430	0.00000	0.003	26.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,130.70320		1.13070	1,068.90460	1.06890	1,130.703	24.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00320		0.00000	0.00460	0.00000	0.003	24.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,030.70320		1.03070	968.90490	0.96890	1,030.703	22.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00320		0.00000	0.00490	0.00000	0.003	22.02	0.00	0	5,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	183.85180		0.18385	137.36340	0.13736	183.852	13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	13.15180		0.01315	28.46340	0.02846	13.152	13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	24.79530		0.02480	18.00330	0.01800	24.795	13.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	144.09530		0.14410	199.10330	0.19910	144.095	13.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	6.20770		0.00621	4.92260	0.00492	6.208	14.78	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	285.50770		0.28551	346.02260	0.34602	285.508	14.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	219.46100		0.21946	168.96890	0.16897	219.461	13.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	8.76100		0.00876	20.06890	0.02007	8.761	13.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	201.45580		0.20146	152.85820	0.15286	201.456	13.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	10.75580		0.01076	23.95820	0.02396	10.756	13.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	192.59980		0.19260	145.02950	0.14503	192.600	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	11.89980		0.01190	26.12950	0.02613	11.900	13.20	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.23560		9.23560	9.17380	9.17380		11.98	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	135.59150		0.13559	98.53220	0.09853	135.591	12.37	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	39.99150		0.03999	64.73220	0.06473	39.992	12.37	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	128.65420		0.12865	92.72950	0.09273	128.654	12.34	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	43.05420		0.04305	68.92950	0.06893	43.054	12.34	0.00	0	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	121.89310		0.12189	87.86030	0.08786	121.893	12.30	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	46.29310		0.04629	74.06030	0.07406	46.293	12.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.27030		9.27030	9.20840	9.20840		12.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	115.96840		0.11597	98.06400	0.09806	115.968	12.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	195.66840		0.19567	239.66400	0.23966	195.668	12.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	70.16700		0.07017	59.26950	0.05927	70.167	13.29	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	309.86700		0.30987	360.86950	0.36087	309.867	13.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	287.62160		0.28762	246.74280	0.24674	287.622	12.07	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	57.32160		0.05732	78.34280	0.07834	57.322	12.07	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	280.36910		0.28037	240.15920	0.24016	280.369	12.08	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	60.06910		0.06007	81.75920	0.08176	60.069	12.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.06	Call	273.21100		0.27321	233.67570	0.23368	273.211	12.08	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	62.91100		0.06291	85.27570	0.08528	62.911	12.08	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,170.66630		1.17067	1,108.96030	1.10896	1,170.666	14.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.36630		0.00037	0.56030	0.00056	0.366	14.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,070.90040		1.07090	1,009.31940	1.00932	1,070.900	14.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.60040		0.00060	0.91940	0.00092	0.600	14.43	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.29870		9.29870	9.23640	9.23640		12.41	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	184.86940		0.18487	162.29160	0.16229	184.869	12.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	196.16940		0.19617	235.89160	0.23589	196.169	12.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	369.04030		0.36904	327.55560	0.32756	369.040	12.10	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	70.34030		0.07034	91.15560	0.09116	70.340	12.10	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	193.88400		0.19388	169.86580	0.16987	193.884	12.40	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	185.18400		0.18518	223.46580	0.22347	185.184	12.40	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	189.11240		0.18911	166.04000	0.16604	189.112	12.41	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	190.41240		0.19041	229.64000	0.22964	190.412	12.41	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.23000		9.23000	9.23000	9.23000			0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	220.00000		0.22000	0.00000	0.00000	220.000		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		0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	240.00000		0.24000	0.00000	0.00000	240.000		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		0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	230.00000		0.23000	0.00000	0.00000	230.000		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		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.30610		9.30610	9.24380	9.24380		12.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	340.98720		0.34099	303.06370	0.30306	340.987	12.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	94.88720		0.09489	119.26370	0.11926	94.887	12.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	182.59120		0.18259	161.61170	0.16161	182.591	12.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	226.49120		0.22649	267.81170	0.26781	226.491	12.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	128.75400		0.12875	114.02850	0.11403	128.754	13.31	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 26/06/2013	Any day expiry	9.51	Put	332.65400		0.33265	380.22850	0.38023	332.654	13.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,109.36280		1.10936	1,048.24640	1.04825	1,109.363	13.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	3.26280		0.00326	4.44640	0.00445	3.263	13.87	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	354.54150		0.35454	315.57980	0.31558	354.542	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	88.44150		0.08844	111.77980	0.11178	88.441	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	347.72520		0.34773	309.28220	0.30928	347.725	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	91.62520		0.09163	115.48220	0.11548	91.625	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,208.38690		1.20839	1,146.91620	1.14692	1,208.387	14.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.28690		0.00229	3.11620	0.00312	2.287	14.31	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.33750		9.33750	9.27550	9.27550		12.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	109.25610		0.10926	100.22900	0.10023	109.256	14.58	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	571.75610		0.57176	624.72900	0.62473	571.756	14.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	317.65870		0.31766	287.53580	0.28754	317.659	12.62	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	170.15870		0.17016	202.03580	0.20204	170.159	12.62	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	312.02970		0.31203	282.42290	0.28242	312.030	12.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	174.52970		0.17453	206.92290	0.20692	174.530	12.63	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	306.46880		0.30647	277.37700	0.27738	306.469	12.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	178.96880		0.17897	211.87700	0.21188	178.969	12.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.34240		9.34240	9.28040	9.28040		13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	189.68330		0.18968	172.41170	0.17241	189.683	13.61	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	357.28330		0.35728	402.01170	0.40201	357.283	13.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	413.34300		0.41334	375.96680	0.37597	413.343	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	120.94300		0.12094	145.56680	0.14557	120.943	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	406.86800		0.40687	369.92210	0.36992	406.868	12.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	124.46800		0.12447	149.52210	0.14952	124.468	12.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	247.84620		0.24785	225.11850	0.22512	247.846	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	255.44620		0.25545	294.71850	0.29472	255.446	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,248.84570		1.24885	1,188.53340	1.18853	1,248.846	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.44570		0.00645	8.13340	0.00813	6.446	14.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,151.22000		1.15122	1,091.47730	1.09148	1,151.220	13.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	8.82000		0.00882	11.07730	0.01108	8.820	13.92	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	419.88320		0.41988	382.07760	0.38208	419.883	12.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	117.48320		0.11748	141.67760	0.14168	117.483	12.57	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.34850		9.34850	9.28660	9.28660		13.10	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	386.37850		0.38638	351.13520	0.35114	386.378	12.74	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	147.87850		0.14788	174.53520	0.17454	147.879	12.74	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	398.69240		0.39869	362.61630	0.36262	398.692	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	140.19240		0.14019	166.01630	0.16602	140.192	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	392.50230		0.39250	356.84250	0.35684	392.502	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	144.00230		0.14400	170.24250	0.17024	144.002	12.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.38020		9.38020	9.31840	9.31840		13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	250.88060		0.25088	228.66670	0.22867	250.881	13.91	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	380.68060		0.38068	420.26670	0.42027	380.681	13.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	159.63310		0.15963	145.94520	0.14595	159.633	14.99	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	619.43310		0.61943	667.54520	0.66755	619.433	14.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	341.78440		0.34178	310.53400	0.31053	341.784	13.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	251.58440		0.25158	282.13400	0.28213	251.584	13.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	336.81460		0.33681	305.91090	0.30591	336.815	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	256.61460		0.25661	287.51090	0.28751	256.615	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	331.89800		0.33190	301.71860	0.30172	331.898	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	261.69800		0.26170	293.31860	0.29332	261.698	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,197.41160		1.19741	1,138.13650	1.13814	1,197.412	14.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.21160		0.01721	19.73650	0.01974	17.212	14.15	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	367.47940		0.36748	334.47910	0.33448	367.479	13.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	227.27940		0.22728	256.07910	0.25608	227.279	13.23	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.41430		9.41430	9.35260	9.35260		13.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Call	195.16140		0.19516	178.82140	0.17882	195.161	15.22	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	660.86140		0.66086	706.22140	0.70622	660.861	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	397.18840		0.39719	363.37760	0.36338	397.188	13.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	272.88840		0.27289	300.77760	0.30078	272.888	13.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	392.22970		0.39223	358.73030	0.35873	392.230	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	277.92970		0.27793	306.13030	0.30613	277.930	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	387.32330		0.38732	354.13240	0.35413	387.323	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	283.02330		0.28302	311.53240	0.31153	283.023	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	402.19480		0.40219	368.07190	0.36807	402.195	13.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	267.89480		0.26789	295.47190	0.29547	267.895	13.53	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.41800		9.41800	9.35630	9.35630		13.78	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	423.56020		0.42356	388.16380	0.38816	423.560	13.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	255.56020		0.25556	281.86380	0.28186	255.560	13.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	418.39760		0.41840	383.31080	0.38331	418.398	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	260.39760		0.26040	287.01080	0.28701	260.398	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	308.44360		0.30844	282.39440	0.28239	308.444	14.11	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	400.44360		0.40044	436.09440	0.43609	400.444	14.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,244.93230		1.24493	1,185.74020	1.18574	1,244.932	14.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	26.93230		0.02693	29.44020	0.02944	26.932	14.35	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	428.77320		0.42877	393.06680	0.39307	428.773	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	250.77320		0.25077	276.76680	0.27677	250.773	13.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.44970		9.44970	9.38810	9.38810		14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	368.86500		0.36886	339.80840	0.33981	368.865	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	389.16500		0.38916	421.70840	0.42171	389.165	14.07	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	198.65480		0.19865	182.80970	0.18281	198.655	15.89	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	818.95480		0.81895	864.70970	0.86471	818.955	15.89	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	403.04030		0.40304	370.57460	0.37057	403.040	13.89	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	343.34030		0.34334	372.47460	0.37247	343.340	13.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.40	Call	398.55620		0.39856	366.36450	0.36636	398.556	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	348.85620		0.34886	378.26450	0.37826	348.856	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	394.11610		0.39412	362.44390	0.36244	394.116	13.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	354.41610		0.35442	384.34390	0.38434	354.416	13.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.60580		9.60580	9.54360	9.54360		14.84	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	764.71830		0.76472	730.12870	0.73013	764.718	13.75	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	268.91830		0.26892	296.52870	0.29653	268.918	13.75	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	776.68730		0.77669	741.06270	0.74106	776.687	13.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	260.88730		0.26089	287.46270	0.28746	260.887	13.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	770.40520		0.77041	735.57840	0.73558	770.405	13.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	264.60520		0.26461	291.97840	0.29198	264.605	13.72	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.62910		9.62910	9.56690	9.56690		14.88	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	795.46250		0.79546	761.12880	0.76113	795.463	13.80	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	276.36250		0.27636	304.22880	0.30423	276.363	13.80	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	807.44710		0.80745	772.06720	0.77207	807.447	13.78	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	268.34710		0.26835	295.16720	0.29517	268.347	13.78	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	801.15130		0.80115	766.57970	0.76658	801.151	13.78	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	272.05130		0.27205	299.67970	0.29968	272.051	13.78	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
EL28	On 02/05/2013	Bond Future			113.33710		113.33710	113.05136	113.05136			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	20.92000		0.02092	0.00000	0.00000	20.920		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	264.82000	0.26482	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.22023		94.00291	8.25114	93.71673				287,648,904.60	3,060	303.00
ES33	On 02/05/2013	Bond Future	91.02	Call	84,822.65000		84.82265	84,536.47000	84.53647	84,822.650			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.29276		95.22780	8.32456	94.93786				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,135.60000		6.13560	5,845.66000	5.84566	6,135.600			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,176.47000		84.17647	83,886.53000	83.88653	84,176.470			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 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 02/05/2013	GOVI			452.02800		452.02800	451.34100	451.34100				0.00	0	70.00
GOVI	On 02/05/2013	GOVI	432.99	Call	190,380.00000		19.03800	183,510.00000	18.35100	190,380.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	190,280.00000		19.02800	183,410.00000	18.34100	190,280.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	190,180.00000		19.01800	183,310.00000	18.33100	190,180.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			457.91700		457.91700	457.22200	457.22200				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	119,270.00000		11.92700	112,320.00000	11.23200	119,270.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	119,170.00000		11.91700	112,220.00000	11.22200	119,170.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	119,070.00000		11.90700	112,120.00000	11.21200	119,070.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			464.48300		464.48300	463.77900	463.77900			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	184,930.00000		18.49300	177,890.00000	17.78900	184,930.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	184,830.00000		18.48300	177,790.00000	17.77900	184,830.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	184,730.00000		18.47300	177,690.00000	17.76900	184,730.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			206.40500		206.40500	206.57700	206.57700			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			209.17000		209.17000	209.34500	209.34500			0.00	0	252.00
IGOV	On 07/11/2013	Index Future			212.23200		212.23200	212.40900	212.40900			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			559.02600		559.02600	559.04400	559.04400			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000		94.99000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.97000		95.03000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.99000	95.01000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.94000		95.06000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.97000	95.03000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.97000		95.03000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.07000		94.93000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.17000		94.83000	5.21000	94.79000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.30000		94.70000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.44000		94.56000	5.48000	94.52000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.82540		7.82540	7.77060	7.77060		8.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	491.40070		0.49140	438.94100	0.43894	491.401		9.89	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.00070		0.00600	8.34100	0.00834	6.001		9.89	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	481.76050		0.48176	429.43770	0.42944	481.761		9.83	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	6.36050		0.00636	8.83770	0.00884	6.360		9.83	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	472.14220		0.47214	420.08490	0.42008	472.142		9.78	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	6.74220		0.00674	9.48490	0.00948	6.742		9.78	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.87530		7.87530	7.82130	7.82130		10.27		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	382.68240		0.38268	344.92940	0.34493	382.682		10.62	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	97.38240		0.09738	113.62940	0.11363	97.382		10.62	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	375.54410		0.37554	338.16140	0.33816	375.544		10.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	100.24410		0.10024	116.86140	0.11686	100.244		10.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	368.46930		0.36847	331.46100	0.33146	368.469		10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	103.16930		0.10317	120.16100	0.12016	103.169		10.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On 02/05/2013	Index Future			427.80200	427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.37053	111.37106	6.39107	111.21373			0.00	0	6,460.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,983.26000	4.98326	4,825.93000	4.82593	4,983.260		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	5,055.48000	5.05548	4,898.15000	4.89815	5,055.480		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	5,127.64000	5.12764	4,970.31000	4.97031	5,127.640		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.40911	112.82215	6.43040	112.66283			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,352.33000	6.35233	6,193.01000	6.19301	6,352.330		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	6,421.70000	6.42170	6,262.38000	6.26238	6,421.700		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	6,491.01000	6.49101	6,331.69000	6.33169	6,491.010		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.26516	119.95050	5.29064	119.88838		1.68	96,680,103.00	806	5,882.00
R157	On 02/05/2013	Bond Future	5.34	Call	260.79000	0.26079	225.64000	0.22564	260.790	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	78.45000	0.07845	105.42000	0.10542	78.450	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	277.75000	0.27775	241.06000	0.24106	277.750	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	71.07000	0.07107	96.50000	0.09650	71.070	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	295.24000	0.29524	257.03000	0.25703	295.240	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	64.23000	0.06423	88.14000	0.08814	64.230	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.25992	121.51340	5.28880	121.45052		1.53	97,939,800.40	806	596.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,057.77000	92.05777	91,994.89000	91.99489	92,057.770	1.63	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.24249	116.44854	5.27581	116.38536		1.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Call	883.54000	0.88354	840.52000	0.84052	883.540	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	226.82000	0.22682	246.98000	0.24698	226.820	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	897.12000	0.89712	853.76000	0.85376	897.120	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	221.58000	0.22158	241.40000	0.24140	221.580	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	910.80000	0.91080	867.10000	0.86710	910.800	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	216.44000	0.21644	235.92000	0.23592	216.440	1.41		0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.21257	118.02217	5.25210	117.95761		1.21		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	968.88000	0.96888	924.31000	0.92431	968.880	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	241.07000	0.24107	261.06000	0.26106	241.070	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	945.38000	0.94538	901.35000	0.90135	945.380	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	249.96000	0.24996	270.49000	0.27049	249.960	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	957.10000	0.95710	912.80000	0.91280	957.100	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	245.48000	0.24548	265.74000	0.26574	245.480	1.25		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.86737	135.74939	6.89306	135.47705		9.59	3,653,151,834.29		26,911	27,404.00
R186	On 02/05/2013	Bond Future	6.75	Call	474.81000	0.47481	426.88000	0.42688	474.810	9.51		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	1,728.99000	1.72899	1,953.40000	1.95340	1,728.990	9.51		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	5,402.07000	5.40207	5,138.45000	5.13845	5,402.070	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	11.91000	0.01191	20.63000	0.02063	11.910	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	5,500.88000	5.50088	5,236.48000	5.23648	5,500.880	9.76		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	10.60000	0.01060	18.54000	0.01854	10.600	9.76		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	5,599.71000	5.59971	5,334.60000	5.33460	5,599.710	9.76		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	9.42000	0.00942	16.65000	0.01665	9.420	9.76		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	7,470.46000	7.47046	7,199.06000	7.19906	7,470.460	9.84		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.60	Put	0.79000		0.00079	1.73000	0.00173	0.790	9.84	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	8,925.93000		8.92593	8,653.73000	8.65373	8,925.930	9.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.08000		0.00008	0.22000	0.00022	0.080	9.90	0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.91771		132.23354	6.94424	131.95771		10.75	3,473,907,329.34	26,271	26,271.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,016.37000		5.01637	4,842.85000	4.84285	5,016.370	10.86	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,618.77000		1.61877	1,721.08000	1.72108	1,618.770	10.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	122,961.13000		122.96113	122,685.30000	122.68530	122,961.130	11.17	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.96992		134.12963	6.99734	133.85044		10.69	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	16,787.20000		16.78720	16,526.38000	16.52638	16,787.200	11.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	260.14000		0.26014	278.51000	0.27851	260.140	11.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,020.62000		12.02062	11,786.84000	11.78684	12,020.620	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	808.16000		0.80816	853.57000	0.85357	808.160	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,097.63000		12.09763	11,863.28000	11.86328	12,097.630	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	795.25000		0.79525	840.09000	0.84009	795.250	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,174.94000		12.17494	11,940.04000	11.94004	12,174.940	11.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	782.74000		0.78274	827.03000	0.82703	782.740	11.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.01860		130.65164	7.04700	130.36808		10.97	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,313.86000		9.31386	9,117.39000	9.11739	9,313.860	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,368.99000		2.36899	2,456.08000	2.45608	2,368.990	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,380.08000		9.38008	9,182.90000	9.18290	9,380.080	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,342.61000		2.34261	2,428.99000	2.42899	2,342.610	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,446.08000		9.44608	9,248.19000	9.24819	9,446.080	11.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,316.10000		2.31610	2,401.77000	2.40177	2,316.100	11.26	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 02/05/2013	Bond Future			296.09333		296.09333	297.11429	297.11429				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	13,703.33000		13.70333	14,724.29000	14.72429	13,703.330			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	13,693.33000		13.69333	14,714.29000	14.71429	13,693.330			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	13,683.33000		13.68333	14,704.29000	14.70429	13,683.330			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.15911		108.80761	5.19494	108.75041		1.04		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,807.97000		1.80797	1,865.17000	1.86517	1,807.970	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,791.64000		1.79164	1,848.84000	1.84884	1,791.640	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,775.30000		1.77530	1,832.50000	1.83250	1,775.300	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.13961		105.82151	5.18236	105.76358		0.91		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,575.83000		68.57583	68,517.90000	68.51790	68,575.830	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07600		107.33884	5.12919	107.28061		0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	123.30000		0.12330	106.78000	0.10678	123.300	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	437.24000		0.43724	478.95000	0.47895	437.240	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	126.71000		0.12671	109.84000	0.10984	126.710	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	429.65000		0.42965	471.01000	0.47101	429.650	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	130.19000		0.13019	112.96000	0.11296	130.190	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	422.13000		0.42213	463.13000	0.46313	422.130	0.78		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future			4.96118		104.38058	5.03101	104.32111		0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	407.71000		0.40771	370.36000	0.37036	407.710	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	153.59000		0.15359	175.71000	0.17571	153.590	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	396.41000		0.39641	359.63000	0.35963	396.410	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	159.27000		0.15927	181.96000	0.18196	159.270	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	401.86000		0.40186	364.79000	0.36479	401.860	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	156.23000		0.15623	178.63000	0.17863	156.230	0.70		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			223.13132		223.13132	222.78513	222.78513				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	12,091.32000		12.09132	11,745.13000	11.74513	12,091.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	12,081.32000		12.08132	11,735.13000	11.73513	12,081.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	12,071.32000		12.07132	11,725.13000	11.72513	12,071.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.64868		111.09828	5.66917	111.01549		3.78		0.00	0	5,786.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,012.94000		1.01294	946.70000	0.94670	1,012.940	3.81		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	42.76000		0.04276	59.31000	0.05931	42.760	3.81		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,048.71000		1.04871	981.32000	0.98132	1,048.710	3.81		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	38.55000		0.03855	53.95000	0.05395	38.550	3.81		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,084.81000		1.08481	1,016.32000	1.01632	1,084.810	3.81		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	34.69000		0.03469	48.99000	0.04899	34.690	3.81		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.67309		112.54582	5.69503	112.46197		3.63		0.00	0	5,055.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 01/08/2013	Bond Future	109.11	Call	99,332.62000		99.33262	99,248.77000	99.24877	99,332.620	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.69817		109.99960	5.72175	109.91510		3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,781.25000		1.78125	1,728.91000	1.72891	1,781.250	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	670.24000		0.67024	702.40000	0.70240	670.240	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,770.08000		107.77008	107,685.58000	107.68558	107,770.080	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,149.00000		1.14900	1,109.11000	1.10911	1,149.000	3.46	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,106.60000		1.10660	1,151.21000	1.15121	1,106.600	3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,734.57000		1.73457	1,683.03000	1.68303	1,734.570	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	694.40000		0.69440	727.36000	0.72736	694.400	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,757.84000		1.75784	1,705.90000	1.70590	1,757.840	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	682.24000		0.68224	714.80000	0.71480	682.240	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.72144		111.48601	5.74708	111.39988		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,173.04000		2.17304	2,117.22000	2.11722	2,173.040	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	711.43000		0.71143	741.74000	0.74174	711.430	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,721.25000		1.72125	1,672.33000	1.67233	1,721.250	3.28	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	956.47000		0.95647	993.68000	0.99368	956.470	3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,127.81000		2.12781	2,072.62000	2.07262	2,127.810	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	732.33000		0.73233	763.27000	0.76327	732.330	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,150.37000		2.15037	2,094.87000	2.09487	2,150.370	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	721.82000		0.72182	752.45000	0.75245	721.820	3.32	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.87023		113.07678	5.88576	112.99889		4.88	532,478,557.02	4,709	12,059.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,091.05000		2.09105	2,017.77000	2.01777	2,091.050	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	9.03000		0.00903	13.64000	0.01364	9.030	4.94	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 02/05/2013	Bond Future	6.30	Call	2,138.99000		2.13899	2,065.29000	2.06529	2,138.990	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	7.96000		0.00796	12.15000	0.01215	7.960	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,187.03000		2.18703	2,112.93000	2.11293	2,187.030	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	7.02000		0.00702	10.81000	0.01081	7.020	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.90486		110.52378	5.92127	110.44490		5.00	45,314,749.80	410	410.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,640.28000		101.64028	101,561.40000	101.56140	101,640.280	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.93774		112.10855	5.95508	112.02909		4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,969.94000		4.96994	4,901.68000	4.90168	4,969.940	4.89	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	229.63000		0.22963	240.83000	0.24083	229.630	4.89	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,476.53000		2.47653	2,427.40000	2.42740	2,476.530	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	875.95000		0.87595	906.28000	0.90628	875.950	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,506.97000		2.50697	2,457.49000	2.45749	2,506.970	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	861.37000		0.86137	891.35000	0.89135	861.370	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,537.57000		2.53757	2,487.75000	2.48775	2,537.570	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	846.97000		0.84697	876.61000	0.87661	846.970	4.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.96754		109.59260	5.98606	109.51159		4.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,945.10000		2.94510	2,894.52000	2.89452	2,945.100	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,072.63000		1.07263	1,103.06000	1.10306	1,072.630	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,974.00000		2.97400	2,923.15000	2.92315	2,974.000	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,058.70000		1.05870	1,088.86000	1.08886	1,058.700	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,916.33000		2.91633	2,866.03000	2.86603	2,916.330	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,086.71000		1.08671	1,117.42000	1.11742	1,086.710	4.79	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.21219		103.84141	5.24941	103.81607		0.41		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,253.78000		1.25378	1,279.12000	1.27912	1,253.780	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,246.83000		1.24683	1,272.17000	1.27217	1,246.830	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,239.88000		1.23988	1,265.22000	1.26522	1,239.880	0.38		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.14756		101.43259	5.20583	101.40695		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,434.48000		30.43448	30,408.84000	30.40884	30,434.480	0.33		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	0.33		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.78342		102.88705	4.92599	102.86155		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	10.23000		0.01023	6.31000	0.00631	10.230	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	98.58000		0.09858	120.16000	0.12016	98.580	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	10.57000		0.01057	6.54000	0.00654	10.570	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	97.12000		0.09712	118.59000	0.11859	97.120	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	10.92000		0.01092	6.78000	0.00678	10.920	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	95.68000		0.09568	117.04000	0.11704	95.680	0.13		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.02572		108.89054	6.05135	108.74559		5.83		128,490,837.20	1,180	6,807.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,325.79000		2.32579	2,188.85000	2.18885	2,325.790	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	12.00000		0.01200	20.01000	0.02001	12.000	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,379.50000		2.37950	2,241.85000	2.24185	2,379.500	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	10.62000		0.01062	17.92000	0.01792	10.620	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,433.32000		2.43332	2,295.00000	2.29500	2,433.320	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	9.39000		0.00939	16.02000	0.01602	9.390	5.88		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.06419		106.67290	6.09107	106.52611		6.12		81,178,076.90	761	874.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	99,101.71000		99.10171	98,954.92000	98.95492	99,101.710	6.38	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.09856		108.20250	6.12678	108.05414		5.81	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,795.71000		3.79571	3,689.31000	3.68931	3,795.710	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	738.55000		0.73855	780.51000	0.78051	738.550	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,834.07000		3.83407	3,727.14000	3.72714	3,834.070	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	726.15000		0.72615	767.58000	0.76758	726.150	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,872.57000		3.87257	3,765.12000	3.76512	3,872.570	5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	713.93000		0.71393	754.84000	0.75484	713.930	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.13079		106.02509	6.16057	105.87426		5.85	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,805.87000		3.80587	3,705.91000	3.70591	3,805.870	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,164.15000		1.16415	1,215.02000	1.21502	1,164.150	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,738.14000		3.73814	3,639.14000	3.63914	3,738.140	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,194.78000		1.19478	1,246.61000	1.24661	1,194.780	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,771.95000		3.77195	3,672.46000	3.67246	3,771.950	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,179.39000		1.17939	1,230.73000	1.23073	1,179.390	5.99	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.13012		104.50989	6.14058	104.44366		6.86	217,380,571.20	2,080	14,933.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,173.09000		3.17309	3,109.18000	3.10918	3,173.090	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	4.47000		0.00447	6.79000	0.00679	4.470	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,233.49000		3.23349	3,169.35000	3.16935	3,233.490	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	3.92000		0.00392	6.01000	0.00601	3.920	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,293.89000		3.29389	3,229.53000	3.22953	3,293.890	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	3.43000		0.00343	5.30000	0.00530	3.430	6.99	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
R208	On 01/08/2013	Bond Future			6.16565		105.87162	6.17655	105.80453		7.20	122,811,079.20	1,160	4,151.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,827.15000		96.82715	96,760.06000	96.76006	96,827.150	7.51	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.20225		103.99339	6.21357	103.92586		7.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,651.17000		7.65117	7,592.20000	7.59220	7,651.170	7.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	251.05000		0.25105	259.61000	0.25961	251.050	7.57	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,365.54000		4.36554	4,320.43000	4.32043	4,365.540	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	930.16000		0.93016	952.58000	0.95258	930.160	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,407.87000		4.40787	4,362.51000	4.36251	4,407.870	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	915.26000		0.91526	937.43000	0.93743	915.260	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,450.34000		4.45034	4,404.73000	4.40473	4,450.340	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	900.55000		0.90055	922.47000	0.92247	900.550	7.39	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.23588		105.39862	6.24778	105.32976		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,356.74000		4.35674	4,314.00000	4.31400	4,356.740	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,432.10000		1.43210	1,458.22000	1.45822	1,432.100	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,394.99000		4.39499	4,352.03000	4.35203	4,394.990	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,414.48000		1.41448	1,440.38000	1.44038	1,414.480	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,318.63000		4.31863	4,276.11000	4.27611	4,318.630	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,449.90000		1.44990	1,476.24000	1.47624	1,449.900	7.11	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.62742		85.81645	7.66312	85.47737		15.27	166,998,811.70	1,946	8,518.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,442.74000		3.44274	3,152.21000	3.15221	3,442.740	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	92.40000		0.09240	140.95000	0.14095	92.400	15.27	0.00	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 02/05/2013	Bond Future	8.00	Call	3,524.95000		3.52495	3,231.60000	3.23160	3,524.950	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	85.08000		0.08508	130.81000	0.13081	85.080	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,607.56000		3.60756	3,311.53000	3.31153	3,607.560	15.28	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	78.31000		0.07831	121.36000	0.12136	78.310	15.28	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.67967		86.93459	7.71627	86.59114		16.45	169,174,712.14	1,946	1,946.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,985.48000		76.98548	76,642.03000	76.64203	76,985.480	17.01	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	17.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.73553		85.03645	7.77310	84.68842		17.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,624.48000		14.62448	14,306.77000	14.30677	14,624.480	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	388.18000		0.38818	418.50000	0.41850	388.180	17.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,143.61000		10.14361	9,866.76000	9.86676	10,143.610	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,150.71000		1.15071	1,221.89000	1.22189	1,150.710	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,206.27000		10.20627	9,928.68000	9.92868	10,206.270	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,135.29000		1.13529	1,205.73000	1.20573	1,135.290	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,268.99000		10.26899	9,990.68000	9.99068	10,268.990	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,120.05000		1.12005	1,189.77000	1.18977	1,120.050	17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.78756		86.18552	7.82613	85.83247		16.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,056.02000		9.05602	8,810.13000	8.81013	9,056.020	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,475.33000		2.47533	2,582.49000	2.58249	2,475.330	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,112.08000		9.11208	8,865.40000	8.86540	9,112.080	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,450.40000		2.45040	2,556.77000	2.55677	2,450.400	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,000.04000		9.00004	8,754.94000	8.75494	9,000.040	17.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,500.48000		2.50048	2,608.43000	2.60843	2,500.480	17.25	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.95768	169.95768	169.95939	169.95939			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,817.68000	8.81768	8,819.39000	8.81939	8,817.680		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	8,807.68000	8.80768	8,809.39000	8.80939	8,807.680		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	8,797.68000	8.79768	8,799.39000	8.79939	8,797.680		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.97108	129.97108	129.97912	129.97912			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,281.08000	4.28108	4,289.12000	4.28912	4,281.080		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,271.08000	4.27108	4,279.12000	4.27912	4,271.080		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,261.08000	4.26108	4,269.12000	4.26912	4,261.080		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.62397	137.62397	138.06283	138.06283			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,533.97000	6.53397	6,972.83000	6.97283	6,533.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,523.97000	6.52397	6,962.83000	6.96283	6,523.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,513.97000	6.51397	6,952.83000	6.95283	6,513.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			7.41754		97.18746	7.44322	96.94361		12.63	0.00	0	7,798.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,941.77000		3.94177	3,719.30000	3.71930	3,941.770	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	40.34000		0.04034	61.72000	0.06172	40.340	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,027.60000		4.02760	3,803.62000	3.80362	4,027.600	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	36.60000		0.03660	56.47000	0.05647	36.600	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,113.62000		4.11362	3,888.21000	3.88821	4,113.620	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	33.17000		0.03317	51.61000	0.05161	33.170	12.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.47064		98.45377	7.49702	98.20678		13.67	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,838.75000		87.83875	87,591.76000	87.59176	87,838.750	14.17	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	14.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.52881		96.32816	7.55593	96.07808		14.30	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,145.56000		10.14556	9,945.59000	9.94559	10,145.560	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,022.06000		1.02206	1,072.17000	1.07217	1,022.060	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,210.82000		10.21082	10,010.31000	10.01031	10,210.820	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,007.46000		1.00746	1,057.03000	1.05703	1,007.460	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,276.16000		10.27616	10,075.10000	10.07510	10,276.160	14.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	993.06000		0.99306	1,042.08000	1.04208	993.060	14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.58403		97.62984	7.61197	97.37593		14.25	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,708.25000		8.70825	8,534.50000	8.53450	8,708.250	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,413.91000		2.41391	2,494.07000	2.49407	2,413.910	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,593.59000		8.59359	8,421.05000	8.42105	8,593.590	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,464.50000		2.46450	2,545.87000	2.54587	2,464.500	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,650.86000		8.65086	8,477.72000	8.47772	8,650.860	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,439.09000		2.43909	2,519.86000	2.51986	2,439.090	14.62	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future			7.68716		87.63810	7.71782	87.32751		15.42		67,481,337.00	770	1,036.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,858.48000		78.85848	78,547.89000	78.54789	78,858.480	16.02		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.02		0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.73752		88.77999	7.76894	88.46539		16.72		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,332.09000		78.33209	78,017.49000	78.01749	78,332.090	17.31		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.31		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
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.50050		1.50050	1.48950	1.48950		13.22		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,125.54170		0.11255	1,025.84710	0.10258	1,125.542	12.88		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	20.54170		0.00205	30.84710	0.00308	20.542	12.88		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,033.07620		0.10331	936.25430	0.09363	1,033.076	12.85		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	28.07620		0.00281	41.25430	0.00413	28.076	12.85		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	942.78060		0.09428	849.34600	0.08493	942.781	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	37.78060		0.00378	54.34600	0.00543	37.781	12.82		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51310		1.51310	1.50190	1.50190		14.19		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	664.24080		0.06642	605.64470	0.06056	664.241	14.09		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	433.24080		0.04332	486.64470	0.04866	433.241	14.09		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	614.70960		0.06147	559.89820	0.05599	614.710	14.19		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	483.70960		0.04837	540.89820	0.05409	483.710	14.19		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	570.17650		0.05702	518.87620	0.05189	570.177	14.35		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	539.17650		0.05392	599.87620	0.05999	539.177	14.35		0.00	0	0.00
Total for Derivatives :												9,353,161,792.09	180,552	1 945 655.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.42010	100.40463					0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	6.16500	111.25419	111.18598	6.19000			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.59166	100.57382				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.18500	110.71804	110.62127	7.20000			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.19559	101.17641				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.21248	101.19303				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.18736	8.00000	47.17713			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.92000	105.18253	105.09270	7.93500			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.31500	103.79491	103.73174	6.34000			0.00	0	11,236,000.00
AB07	On 07/03/2014	Spot Bond	6.31000	103.20989	103.16266	6.34500			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	99.82951	99.81021				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.34500	109.81818	109.72348	7.36500			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.57103	100.55382				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.75380	133.73828	0.60000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.33000	279.67097	280.57980	1.29000			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.08662	101.06796				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.08907	101.07359				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.32355	101.30659				0.00	13,400,000	6,700,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.67079	100.65282				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.70094	100.68215				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.72094	100.70160				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.57500	109.86057	109.79491	6.60000			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.26973	103.25001				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.91000	104.12982	104.06249	6.94500			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.64879	101.62989				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.32014	101.30005				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.27201	100.25099				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.29403	100.27437				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.31980	100.29841				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.58752	100.56802				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.01000	103.96641	103.93521	6.04500			0.00	0	898,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	101.65624	101.63970				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.95473	100.93952				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	131.88637	131.85753	4.35000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.00000	123.77945	123.76042	2.00000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.07023	116.05281	1.85000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.16689	103.14883	2.75000			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.64500	120.16610	120.07506	9.66500			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.28001	100.24873				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.55056	100.52556				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.58108	100.55473				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.74717	100.71949				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	112.94170	112.92073	3.15000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.73720	100.00000	28.66758			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.07000	169.05198	169.51731	1.03000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	149.96996	149.94371	2.76000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.10000	176.24641	176.84592	1.06000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	176.51213	176.20551	1.56000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.64125	73.59685	73.51812	6.66125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.64125	73.59685	73.51812	6.66125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.03634	84.61000	14.01278			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.47000	90.44000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.62989	100.61095				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.33000	92.32000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond		100.00000	36.89875	100.00000	36.82874			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	91.25000	91.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	91.96000	91.98000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.55000	87.58000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	87.53000	87.54000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.32519	100.30802				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.15760	100.13991				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	87.40000	87.41000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.45000	111.82415	111.73395	6.48500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	103.59000	102.15000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	91.55000	91.58000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	92.40000	92.59000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	92.23000	92.28000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.47989	100.46267				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.10500	117.67480	117.59503	6.13000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond		0.00000	98.87000	98.85000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.15180	100.13259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	89.73000	89.72000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	89.03000	89.03000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.76000	106.64621	106.63041	1.76000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.94000	154.61089	154.58731	1.94000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	203.10655	202.76587	2.16000			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	102.24000	102.23000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	89.68000	89.70000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.97500	99.62702	99.47253	7.99500			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	0.00000	95.57000	95.33000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	93.98000	94.13000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	92.32000	92.03000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.94500	113.01548	112.90669	6.96500			0.00	0	3,668,000.00
ABS5	On 01/05/2015	Spot Bond	6.11500	103.93422	103.86884	6.14000		73,380,000,000.00	12,000,000		9,177,000.00
ABS6	On 01/06/2020	Spot Bond	7.52000	106.92186	106.76142	7.54500			0.00	0	2,677,000.00
ABS7	On 11/09/2026	Spot Bond	8.55000	103.00566	102.78271	8.57500			0.00	0	30,000,000.00
ABS9	On 17/03/2016	Spot Bond	6.53500	108.32819	108.24122	6.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	0.60000	127.63974	127.62491	0.60000			4,200,000,000.00	7,000,000	7,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.99379	4.00000	122.96814			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.13000	284.44357	285.37287	1.09000			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.16001	127.21889	127.20676	-0.16001			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.02000	132.07291	132.47124	0.98000			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	99.27145	99.24840				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.67735	100.65813				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.96896	100.00000	23.91026			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	101.22405	101.20180				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.95575	69.03055	99.95575	69.03054			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	101.22405	101.20180				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	101.51191	101.49652				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.75500	105.81510	105.78793	8.78000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.26500	108.14770	108.06410	10.29000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.56682	101.54199				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.51339	100.00000	1.50877			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.60969	101.58416				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.21757	102.18222				0.00	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	100.63557	100.61756				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.02050	100.00000	8.99296			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.62988	100.61203				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.52395	101.49980				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.35207	56.33596	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.77312	100.00000	5.75550			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	101.17618	101.15700				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.43225	100.41268				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.70572	100.68569				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.74063	100.71959				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.81911	100.79581				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.70561	100.68557				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.72927	100.70856				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.73968	100.71867				0.00	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	101.73184	101.71061		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond		0.00000	101.73184	101.71061		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond		0.00000	101.74288	101.72151		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond		0.00000	100.68669	100.66720		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond		0.00000	101.74288	101.72151		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond		0.00000	101.72079	101.69970		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond		0.00000	81.90019	81.88153		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond		0.00000	100.67337	100.65427		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond		0.00000	100.66309	100.64428		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	100.56102	100.54175		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond		0.00000	100.66309	100.64428		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	100.71511	100.69480		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	100.73857	100.71758		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	100.74803	100.72677		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	100.72911	100.70840		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		0.00000	100.61566	100.59822		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		0.00000	100.68669	100.66720		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		0.00000	100.21876	100.20043		0.00	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	7.81000	112.22748	112.06638	7.83500			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.62995	100.61210				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.17500	103.42747	103.38106	7.21000			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	99.89393	99.87597				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	99.96148	99.94219				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.76900	100.74903				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	99.91055	99.89237				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.97776	100.00000	4.96668			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.17697	100.00000	5.16558			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.02647	75.00641				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	137.96769	137.66430				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	137.98031	137.67647				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.70556	100.68553				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.16490	101.14710				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.16490	101.14710				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	99.91055	99.89237				0.00	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	101.04165	101.02346			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.68188	100.66253			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.67620	100.65701			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.92188	101.90105			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.99033	100.97103			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.92139	101.90060			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.71226	101.69131			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.53717	102.51675			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.80660	100.78743			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.21416	101.19336			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.54937	100.53010			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.70842	100.68830			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	102.16123	102.12090			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.76823	100.75138			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.58342	100.56691			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.69341	100.67374			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.25413	101.23742			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.61760	100.60011			0.00	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	100.60146	100.58443				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.63279	100.61486				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.69152	100.67190				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.65834	100.63967				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.62045	100.60287				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.63089	100.61301				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.95341	100.92604	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.64119	100.62301				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.62519	100.60748				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.87613	100.85119				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	101.62209	101.57500				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.58835	100.57144				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.99500	111.98803	111.88822	8.01000			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.68862	100.66908				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.91179	105.89614	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.62994	100.61209				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.63169	100.61379				0.00	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	100.67101	100.65171			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.69446	100.67448			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.64755	100.62893			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.63535	100.61708			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.68976	100.66993			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.66632	100.64716			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.71788	100.69723			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.67101	100.65171			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.69914	100.67903			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.68602	100.66629			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.68976	100.66993			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.66116	100.64215			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.70101	100.68085			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.71320	100.69268			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.56483	100.54860			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.57047	100.55408			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.61467	100.59701			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.62876	100.61069			0.00	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	100.71600	100.69540				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.71600	100.69540				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.76935	100.74720				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.67570	100.65627				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.76187	100.73994				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.76468	100.74266				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.76935	100.74720				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.57305	87.55573				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.73192	100.71086				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.73192	100.71086				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	103.06808	102.86935				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	103.80769	103.60735				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.62876	100.61069				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.89085	100.87619				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.87619	100.86153				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.62219	100.60431				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.74649	101.72571				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
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.69508	100.68030				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.14121	100.00000	4.13084			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.08450	101.06667				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.21063	101.19070				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.29463	101.27332				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.10835	100.02040				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.12041	100.03057				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.13646	100.04408				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.21500	107.37778	107.28332	7.23000			0.00	0	3,781,000.00
AIR02	On 30/04/2023	Spot Bond	7.96000	125.16169	124.93655	7.98500			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.04006	100.00000	40.93955			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.36500	112.98330	112.89457	6.39000			0.00	0	8,693,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.26454	100.00000	33.18216			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.53861	100.00000	11.51293			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.19000	159.39404	159.36861	2.19000			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	125.70269	125.67692	3.85000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.19040	100.17451				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.08753	100.07295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	100.48161	100.46330				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.46500	110.88655	110.79413	7.48000		26,470,890,000.00	3,546,000	1,773,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.12249	100.10472				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.12766	100.10913				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.52922	100.00000	57.38833			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	99.86697	99.84999				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.70500	111.69752	111.61806	6.73000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.46736	100.44614				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.75156	100.73290				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.41000	101.58601	101.55485	6.44500			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.42291	100.40373				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.89000	102.99875	102.93156	6.92500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.39500	110.07265	109.97194	7.41500			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	99.84280	99.82497				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.77039	104.85911	104.80760	9.78597			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.59558	100.56856				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.89961	102.64159	102.60448	9.90725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	9.91617	102.59018	102.55247	9.92423			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.59543	100.56840				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.93232	102.59736	102.55767	9.94120			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.42182	105.69578	105.53439	10.45657			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.61027	100.58257				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.61027	100.58257				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.61033	100.58263				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.02039	102.09997	102.04918	10.03597			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.98534	102.89696	102.84681	10.00039			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.89961	102.64159	102.60448	9.90725			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.82606	103.38684	103.33033	9.84400			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.96547	103.03041	102.96953	8.98612			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.57766	100.55145				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.56701	100.54110				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.56701	100.54110				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.53498	100.51054				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.99408	101.66439	101.60844	10.00812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.72387	100.69360	11.09000			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.04691	100.04691				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	101.12811	101.02942	10.22500			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	93.18242	93.18242				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.40327	100.38486				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.51164	100.48827				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	100.60671	100.58136	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.55828	100.53277				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	102.24751	102.20621	10.10750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.54081	100.51610				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.55537	100.52999				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.55537	100.52999				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073	100.62073				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.53381	100.50943				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.40327	100.38486				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.77039	104.95179	104.89237	12.78597			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.88427	105.12577	105.01760	13.90777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	12.74094	103.62451	103.53890	12.76719			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.74347	100.70944				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.74347	100.70944				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.74347	100.70944				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.77222	100.73686				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.76069	100.00000	7.74597			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.82294	100.00000	19.77439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.04110	100.00000	17.99691			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.13648	100.00000	11.10920			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.15639	100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.46454	100.00000	13.43156			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.66679	100.00000	11.63822			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.81190	100.00000	53.70980			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.10832	100.09258				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.61045	100.58276				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.62525	100.59688				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP69U	On 07/06/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.04000	174.56031	174.90387	1.00000				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.88000	162.63401	162.01507	6.90500				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.88000	162.73915	162.12485	6.90500				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.26500	107.85979	107.60110	7.29000				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.67846	101.65600					0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.43605	100.41532					0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	101.24635	101.22728					0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	101.04924	101.03528					0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.24704	101.23273					0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	101.39270	101.37616					0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.94112	100.92172					0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.64825	100.62987					0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.54719	100.00000	39.44816				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	84.95152	100.00000	84.76358				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.76500	102.00259	101.92160	6.78000				0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.20159	101.18549					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.03388	100.01701				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.03469	100.01741				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.03739	100.01877				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.04009	100.02012				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.04748	100.02374				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.53815	100.00000	5.52459			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.43696	101.42008				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.51739	101.49954				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.55185	101.53359				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.56334	101.54494				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.70120	101.68113				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.88498	101.86269				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.33310	100.00000	4.32237			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.33310	100.00000	4.32237			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.69196	100.67481				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.75165	100.73299				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.76792	100.74885				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.16500	106.41129	106.32177	7.18500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.81671	100.79641				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.90327	100.88078				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.13500	107.09531	107.03306	6.17000			0.00	0	6,678,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.01596	100.99857				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	98.50360	98.48864				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	99.80356	99.78952				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.18944	99.17522				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.94982	100.93420				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.38875	100.00000	7.37024			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.13633	101.11811				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.95319	100.93751				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.00877	100.99217				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.10974	101.09149				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.52951	101.50431				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.21444	102.17853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.72438	100.70640				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.55386	100.53616				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.68679	100.66730				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.19515	102.17924				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.59177	100.00000	10.56584			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.71000	108.67699	108.60424	6.74500			0.00	0	3,186,000.00
CBL08	On 02/11/2016	Spot Bond	8.04500	117.95035	117.85756	8.06500			0.00	0	78,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	99.86486	99.83770				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.54007	101.52007				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.74500	112.28056	112.20137	7.76500			0.00	0	8,191,000.00
CBL12	On 06/09/2018	Spot Bond	9.77500	107.81620	107.72424	9.79000			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	102.15445	102.12817				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.02500	109.14528	109.04849	10.04000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.56122	101.54268				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.09500	108.66569	108.57178	8.11500			0.00	0	1,861,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.51957	101.49339				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.46500	104.50791	104.40903	10.48000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.49065	101.47192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	101.07992	101.05366				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.71000	129.87075	129.64568	8.73500			0.00	0	60,000,000.00
CCT02	On 12/06/2024	Spot Bond	8.51000	126.28114	126.04844	8.53500			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.06000	124.62619	124.38092	8.08500			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.34140	101.31293				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.29500	105.20502	105.12546	10.31500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.55600	101.53295				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.06902	100.03460				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.07958	100.03986				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.12678	101.10396				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	101.24844	101.21721				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.68209	100.66274				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.68209	100.66274				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.68209	100.66274				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	101.21699	101.19488				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.68683	100.66734				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.63941	100.62128				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	0.00000	100.60144	100.58441				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	101.26932	101.25490				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.15599	102.12164				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.43229	100.41272				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.13204	102.09808				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.63936	100.62124				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.60616	100.58899				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.25861	102.22260				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	101.17645	101.15727				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	101.12159	101.10332				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	101.35088	101.32629				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.69631	100.67655				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.66312	100.64432				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.67255	100.65347				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.82500	102.95570	102.91890	9.85000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	100.00000	56.82007	100.00000	56.82005			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.40500	101.98707	101.95683	7.43000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	101.60116	101.57577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	0.00000	100.87626	100.85132				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.30542	101.28376				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.30542	101.28376				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	100.00000	69.02704	100.00000	69.02703			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.45080	101.42972				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.06131	100.00000	22.00787			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.88223	100.00000	21.82923			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.70563	100.68560				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.51647	100.00000	47.39748			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.67036	100.00000	56.53158			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.65348	100.63494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.00060	100.97566				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.12660	103.09850	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.00060	100.97566				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.29657	100.27801				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	101.50629	101.46851				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	101.53409	101.49012				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	109.57166	109.55243	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.48331	109.46296	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.21559	101.19336	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	101.69905	101.65637				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.00060	100.97566				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.00060	100.97566				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	109.10792	109.08791	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	109.02196	109.00402	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.02103	100.99190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	0.00000	100.79386	100.77129				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.96196	100.93454				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.20895	100.19143				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.21186	100.19410				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.16500	104.27017	104.17235	7.19000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.23521	100.21702				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.23171	100.21379				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.03758	100.01879				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.03606	100.01811				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.21500	104.43528	104.33710	7.24000			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.21500	104.43528	104.33710	7.24000			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	108.36835	108.36835				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	111.58329	111.58329				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.26500	107.66935	107.56759	7.29000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.72456	100.70399				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.80592	100.78299				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.66861	100.65250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.67307	100.65685				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.12245	100.10466				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.12245	100.10466				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.73521	100.17539	47.61939			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	100.00000	69.26037	100.00000	69.26037			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	100.00000	69.26037	100.00000	69.26037			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.08161	101.05462				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.24765	101.22954				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.73557	100.71468				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.04430	101.02641				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.11847	101.09929				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.50049	101.47487	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.50049	101.47487	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.04397	101.02606				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.04713	101.02917				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.69210	100.69210				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.78044	101.74968				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.72197	100.70455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	101.74425	101.71412				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.51572	100.49803				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.51572	100.49803				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.51572	100.49803				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.51572	100.49803				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.51572	100.49803				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.52985	100.51168				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.55327	100.53428				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.55327	100.53428				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.55327	100.53428				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.55327	100.53428				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.55327	100.53428				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.55719	100.53806				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.79500	109.41401	109.31744	7.81000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.85345	100.82916				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.11980	101.10222				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.61521	100.59849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	0.00000	100.61521	100.59849				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	99.88465	99.86545				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.83339	100.80968				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.64816	101.61911				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.97497	100.94717				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.66163	100.64261				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.65694	100.63805				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.67251	100.65343				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.10990	101.09182				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.28128	101.25926				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.28086	101.25882				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.67062	100.65159				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.91393	100.88758				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.92164	100.90265				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.59418	100.57633				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.49628	100.47864				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.63816	100.61982				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.74597	100.72449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	0.00000	100.74597	100.72449				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.74597	100.72449				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.74597	100.72449				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.37138	101.35229				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.05255	101.03346				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.63276	100.61080				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.63276	100.61080				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.62503	100.60334				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.47364	100.45203				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.62503	100.60334				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.47657	100.45481				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.76654	100.74447				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.47364	100.45203				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.47364	100.45203				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.47657	100.45481				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.81703	100.00000	5.80293			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	104.87310	104.87310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.75532	100.73358			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	104.87546	104.87546			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	104.46891	104.46891			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	104.78940	104.78940			0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond	0.00000	100.00000	100.00000			0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond	0.00000	100.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	106.74459	106.74459			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.14726	101.12561			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.25500	105.19661	105.00233	9.27500		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	9.77500	102.75283	102.59960	9.79500		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.45315	100.43247			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.78057	100.75810			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.89688	100.87585			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	99.98048			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	99.86990	99.84824			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	99.46290	99.37367	8.80500		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.52125	100.50185				0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.23270	100.21327				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	100.00000	0.92589	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.03991	100.00000	22.98836			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.03991	100.00000	22.98836			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.23416	36.22744	7.01000			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	99.90605	99.89008				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	101.38189	101.36568				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	168.41686	167.71867				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	103.47347	103.47347	6.12410			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	103.48340	103.48340	6.12410			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00059	100.00000	0.00058			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00059	100.00000	0.00058			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	100.00000	54.78007	100.00000	54.78005			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.26500	134.44422	134.18844	7.29000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.88000	162.63401	162.01507	6.90500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	6.88000	162.73915	162.12485	6.90500			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	82.59662	82.57747				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	82.44781	82.42850				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.28553	100.26505				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.28553	100.26505				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.73401	100.71315				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.68100	100.66168				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.69146	100.67184				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.28226	100.26204				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.68976	100.66993				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	99.98048				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.62031	100.60248				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.76500	109.17789	109.10434	7.79000			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.92500	99.96755	99.95112	5.95000			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.73500	108.70804	108.59948	7.75500			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.42500	130.06718	129.95926	8.43500			0.00	0	85,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.16500	112.62187	112.53793	7.19000			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.12500	116.19931	116.11103	8.13500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	8.56500	104.11221	103.95322	8.58500			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.61000	105.20249	104.97294	9.63500			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.00795	100.98970				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.03041	101.01175				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.98881	100.97053				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	99.86370	99.84631				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	101.21305	101.19861				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.84108	100.82658				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.68697	100.67236				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.53665	100.52174				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	99.92329	99.90767				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.69500	101.80675	101.71868	6.71500			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	101.34557	101.33110				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	0.00000	100.55377	100.52741				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.58193	100.55421				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.51597	100.49128				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.16500	102.89239	102.86681	6.19000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	5.96500	130.88274	130.77977	5.99000			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.77000	116.36223	116.19472	6.79500			0.00	0	48,076,367.00
DV23	On 27/02/2023	Spot Bond	7.24500	120.68373	120.50397	7.26500			0.00	0	90,986,376.00
E170	On 01/08/2020	Spot Bond	6.38000	143.95426	143.74977	6.40500			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	105.72144	105.69356				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	101.31500	101.29059				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	101.42592	101.39945				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	101.49979	101.47193				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.57358	101.54433				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.09028	130.07838	-0.30000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.37000	122.03592	122.01915	1.37000			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.44000	110.10176	110.08642	1.44000			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.97500	116.52797	116.44366	7.98500			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.93500	117.35158	117.26311	7.94500			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.66000	109.47736	114.27713	8.68500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.13830	101.12064				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	101.20853	101.19266				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.94223	100.92774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.45845	100.00000	36.37013			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.81090	100.00000	59.66112			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	97.11317	100.00000	96.86223			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.85715	127.83387	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.12500	109.36032	109.28069	10.15000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	106.60950	106.58696				0.00	28,200,000	14,100,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.97949	99.95901				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.31500	100.29394				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.38500	101.42541	101.34239	8.40000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.35246	101.33167				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.23726	101.21826				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.20903	101.19005				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.37904	101.35783				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.34139	101.32032				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	101.09536	101.07857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.13973	101.12225				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.17525	101.15721				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	101.10069	101.08381				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.11189	101.09444				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.16488	101.14661				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.58500	105.85970	105.78773	5.61000			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.14500	113.26918	113.18179	6.16000		14,133,500,000.00		2,300,000	260,912,000.00
ES23	On 25/01/2023	Spot Bond	6.78000	125.14617	124.96190	6.80000			0.00	0	246,038,463.00
ES26	On 02/04/2026	Spot Bond	7.44500	103.79168	103.56121	7.47000			0.00	0	41,876,000.00
ES33	On 15/09/2033	Spot Bond	8.21000	93.83085	93.53196	8.24000		2,676,460,000,000.00		326,000,000	588,547,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.07125	101.05289				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.12672	100.10833				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.40548	100.38987				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.61051	100.59562				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.53914	100.00000	12.50774			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.20225	100.00000	12.17169			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	101.27638	101.25760				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	101.32276	101.30330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	0.00000	101.47116	101.44948				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	101.55460	101.53168				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.21500	104.62443	104.57326	6.24000			0.00	0	13,960,000.00
FRB05	On 21/12/2018	Spot Bond	7.86500	105.73390	105.64281	7.88000			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.70786	100.69201				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.70781	100.69195				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.98132	99.96273				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.31869	102.29687				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.66500	114.05529	113.95740	9.68000		21,958,880,000.00	2,272,000	1,136,000.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.97098	98.94928				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	66.49334	100.00000	66.33795			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.09227	102.09227				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.12000	131.04158	131.43599	1.08000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.17000	283.48124	284.40639	1.13000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.92000	154.99646	154.97290	1.92000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	206.53826	206.19121	2.05000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.37500	117.02375	116.94369	6.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.18455	100.00000	27.12471			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.18455	100.00000	27.12471			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15900	54.35953	54.34697	8.16000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	34.25706	34.24747	9.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.02277	33.01342	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	85.75690	100.00000	85.56021			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.84730	103.81914				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	99.90646	101.64382				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.71277	101.68320				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	101.17337	101.13985				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.72954	100.70883				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.66240	101.63371				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.66240	101.63371				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.28907	101.26335				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.63249	101.60432				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.82867	100.80509				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	101.01990	101.00210				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.04706	101.02094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	100.70567	100.68564				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.78328	100.76101				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.89997	100.87403				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	98.00000	7.47000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	101.03086	101.00514				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.76935	100.74720				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.94648	100.91920				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	101.02540	100.99580				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.72912	100.70813				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	105.54319	105.51611				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	101.13553	101.10272				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.75532	100.73358				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.89624	100.87041				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	101.07357	101.04257				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.80859	100.78531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond		0.00000	100.86457	100.83966		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond		0.00000	101.01891	100.98950		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond		0.00000	100.94369	100.91648		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond		0.00000	101.06431	101.03359		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond		0.00000	101.13090	101.09824		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond		0.00000	101.01612	100.98680		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		0.00000	100.98365	100.95528		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond		0.00000	100.87855	100.85324		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond		0.00000	100.86177	100.83695		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond		0.00000	101.08837	101.05695		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond		0.00000	101.07449	101.04347		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond		0.00000	101.03652	101.00660		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		0.00000	101.09022	101.05875		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		0.00000	100.92044	100.89391		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.09221	11.57187	100.09221	11.54381	0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.67758	100.65809		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	101.14291	101.10990		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.81233	100.78894		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.91858	100.89210				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.50748	101.48092				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.87483	100.84962				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.75251	100.73085				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	100.76187	100.73994				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.68789	100.66811				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.71320	100.69268				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.96042	100.93273				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.34143	100.32585				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.72567	100.70939				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.34143	100.32585				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.70926	100.69297				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.69914	100.67903				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	101.54492	101.50696	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.65412	100.63531				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.32962	100.31459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond	0.00000	100.32962	100.31459				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.65506	100.63623				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.00811	100.97936				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.23617	100.21645				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.71500	96.59785	125.11217	2.50000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	104.03752	104.00792				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.04036	100.02025				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.76709	100.74528				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.76242	100.74075				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	99.97944	99.95882				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.05871	99.03871				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.23010	100.21232				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.64415	100.62589				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	99.90445	99.88506				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.36000	118.98504	119.33417	2.32000			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.77752	100.75541				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.78603	100.76368				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.34000	119.16920	119.51900	2.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	0.17999	116.68449	116.67227	0.17999			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.36000	118.98504	119.33417	2.32000			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	121.31362	121.29764	1.15999			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	122.97573	122.95933	1.22999			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	99.89075	99.86862				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.03752	100.00000	18.99140			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.33055	101.29725				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.15714	101.12823				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.87934	4.73000	109.85426			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.17870	101.14925				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.66772	100.64878				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.77188	100.74993				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.03119	101.00176				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.91169	100.88571				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.87582	100.85088				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.74646	100.72525				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.07082	101.04409				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	0.00000	100.74551	100.72433				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	98.89099	98.86370				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	103.30668	103.27978				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	101.72536	101.69557				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.83253	100.81335				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.09000	102.28825	102.25023	10.12500			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.62810	100.60626				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.90000	103.21213	103.18275	6.93500			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.85681	99.82578				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	101.34161	101.32479				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	101.56852	101.54878				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	101.84722	101.82390				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	102.02217	101.99660				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.49306	136.46731	3.30000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	101.29454	101.27634				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.05128	102.03646				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.96269	100.94655				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.45217	102.43631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.78470	101.76721				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.97598	102.95805				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.23778	100.22076				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.68000	271.54986	272.42397	1.64000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.18000	283.24127	284.16540	1.14000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.90000	266.59135	267.44438	1.86000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.49000	127.30437	127.68467	1.45000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	99.91114	99.89310				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.09000	127.33378	127.71726	1.05000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.02834	100.07448				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.30510	100.28600				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	101.68735	101.66609				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.49338	101.47447				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.61126	100.59282				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	101.36465	101.13131	2.26000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.87330	100.85835				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91105	100.00000	0.90876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	12.84864	104.97509	12.81614			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.71612	100.70223				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.66595	100.65201				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	101.31056	101.29198				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.01000	101.07593	16.96839			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.85633	100.44759	8.83478			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.66724	100.65124				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.38981	100.76967	15.35227			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.07471	100.05976				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	101.41876	101.39943				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.39942	100.37077				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	99.98688				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	111.28438	111.02427	1.88000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	101.51621	101.49179				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.63575	100.62083				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.27816	100.26422				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	100.00000	2.00582	100.00000	0.00891			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.57000	105.00420	104.91571	5.62500			0.00	0	163,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	5.74500	106.27052	106.20839	5.77000			2,872,500,000.00	500,000	2,856,000.00
FRX16	On 15/09/2016	Spot Bond	6.27500	106.05575	105.96019	6.30000			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.59500	108.07399	107.97645	6.61500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.70500	116.10776	116.01830	6.72000			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.31000	112.65126	112.49366	7.33500			0.00	0	778,000.00
FRX23	On 28/02/2023	Spot Bond	100.00000	7.82604	100.00000	7.80185			1,500,000,000,000.00	15,000,000	300,000,000.00
FRX24	On 10/12/2024	Spot Bond	8.17000	123.10065	122.86453	8.19500			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.80000	107.84546	107.58679	8.82500			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.10500	88.78209	88.48208	9.13500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	101.45018	101.42119				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.37446	100.35546				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.26490	100.24591				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.74500	106.17463	106.08300	7.76500			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
GPT22	On 30/04/2013	Spot Bond	0.00000	101.32910	101.31449				0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.79607	100.78159				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	99.67055	99.65622				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA303	On 19/06/2013	Spot Bond	0.00000	99.19073	99.17628				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	0.00000	99.97144	99.95716				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99986	100.00000	99.99980			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	99.88554	99.87124				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	99.79976	99.78545				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	98.86046	98.84603				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	98.78834	98.77391				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.22701	100.21074				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.29488	100.27373				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	99.98295	99.96590				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	99.98253	99.96508				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	99.98174	99.96349				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.59452	100.00000	2.58783			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	99.98075	99.96153				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	99.97938	99.95879				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.86530	100.84708				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.98157	101.96438				0.00	0	500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.16238	100.14415				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.72987	100.71175				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.56300	100.54693				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.80328	100.78522				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.58900	100.56949				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.10576	100.01822				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.76686	100.74879				0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.10193	100.08737				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/05/2013	Spot Bond		0.00000	105.74276	105.64527				0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond		0.00000	105.74276	105.64527				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond		100.00000	50.00113	100.00000	50.00112			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	89.25909	100.00000	89.06162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.01984	100.06777				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.02250	100.06986				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.76775	101.92372	109.61475	6.79233			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	0.00000	106.03926	105.94234				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.02326	100.07047				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.02725	100.07362				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.12160	117.06290	117.06290	7.14617			0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	0.00000	106.42271	106.32655				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.02940	100.07533				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.03336	100.07845				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.57331	114.94363	114.94363	7.59784			0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	0.00000	107.78134	107.68790				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.03757	100.08180				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.04082	100.08434				0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	0.00000	108.57316	108.48354				0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	0.00000	110.54225	110.45808				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.13273	100.11347				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.18546	100.16466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.19262	100.17101				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.63000	119.98690	119.80741	6.65500			0.00	0	30,937,000.00
HWAY23	On 07/12/2023	Spot Bond	0.95000	288.82322	289.77134	0.91000			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.93000	289.31484	290.26508	0.89000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.21000	112.47742	112.07610	8.24500			0.00	0	19,290,000.00
HWAY35	On 31/07/2035	Spot Bond	8.19000	112.87437	112.46462	8.22500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.82000	117.69764	117.68325	0.82000		359,607,720,000.00	438,546,000	973,123,000.00	
I2038	On 31/01/2038	Spot Bond	1.74000	114.66351	114.42685	1.75000		795,935,160,000.00	457,434,000	415,796,000.00	
I2050	On 31/12/2050	Spot Bond	1.97000	118.79456	118.18135	1.99000		1,390,453,580,000.00	705,814,000	409,835,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.25000	93.25000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.26500	108.34636	108.28229	6.29000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.36094	102.34341				0.00	9,000,000	4,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.06630	101.04800				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.49035	100.47227				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.74974	100.73292				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	101.37166	101.35619				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.70000	102.68433	102.63559	6.73500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	6.76500	108.12082	108.03369	6.79000			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.09500	112.86158	112.75288	7.11500			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.63000	101.79727	101.74555	6.66500			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.03198	100.01606				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.10284	101.08600				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	107.54544	107.52543	3.15000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.58500	106.42252	106.32768	6.61000			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	99.85622	101.30363				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.84643	101.38888				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	126.48551	126.47289	-0.00001			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.09000	131.35002	131.74561	1.05000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.38128	100.36401				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.39903	100.38094				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.06500	107.50528	107.39919	7.08500			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.89673	100.87965				0.00	7,000,000	3,500,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.99508	101.97725				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.15564	101.13866				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.29500	105.93128	105.84051	7.31000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	7.67000	99.79045	99.64198	7.69500			0.00	0	356,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.67496	100.65826				0.00	0	300,000.00
IBL49	On 02/04/2018	Spot Bond	7.02500	101.70950	101.60739	7.04500			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	104.69737	100.00000	104.42257			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00171	100.00000	0.00170			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.06749	100.05398	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.06749	100.05398	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.13875	101.12495	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.06749	100.05398	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.44223	100.43142	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.51401	101.49055				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.44167	101.41879				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.51748	100.49384				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.26500	111.64384	111.55076	8.29000			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.44432	100.42420				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.44432	100.42420				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.35250	101.33171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05552	100.00000	8.03600			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.02901	100.00000				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	102.27538	102.24502				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	102.06327	102.03304				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.26500	102.04325	101.97744	8.29000			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.85993	100.84427				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	101.04946	101.03393				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.66429	100.64910				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.91000	104.00414	103.97943	7.94500			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	98.60454	98.58068				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.92813	50.01798	99.92813	5.25000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	99.84203	99.82769	5.25000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.25000	99.74176	99.72746	5.25000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.30000	99.63830	99.62389	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.30000	99.53749	99.52311	5.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/05/2013	Spot Bond	5.30000	99.43689	99.42253	5.30000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.33649	99.32216	5.30000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.40000	99.22199	99.20743	5.40000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.40000	99.12014	99.10561	5.40000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	98.91706	98.90259	5.40000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	98.81583	98.80139	5.40000			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	101.26901	101.25371				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	97.93814	100.00000	97.60274			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	101.30407	101.28379				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.50654	100.48357				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.77039	104.11418	104.06304	9.78597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	9.77039	102.47129	102.42096	9.78597			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.70032	100.67916				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.16135	101.13510				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.68547	100.66477				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.36769	6.50000	100.35015			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.74597	100.72449				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.37679	100.35960				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.66036	100.25042	91.43630			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.80623	100.79127				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.80623	100.79127				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.07233	100.00000	24.01205			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.40629	100.00000	15.36771			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.64934	100.63449				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.53549	100.52095				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.32667	100.31177				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.32667	100.31177				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	0.00000	101.40610	101.39161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond	0.00000	100.96344	100.94808				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.96344	100.94808				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.96526	100.94989				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.96709	100.95170				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.97720	99.97720				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.78853	100.77420				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.79578	100.78102				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.83579	100.82071				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.69711	100.68248				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.70942	100.69453				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.71456	100.69958				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.72081	100.70310				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.53549	100.52095				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.53014	100.51541				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.52095	100.50641				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.18562	100.17005				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.17507	100.16048				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.11547	100.00000	15.39429			0.00	300,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On 30/04/2013	Spot Bond	0.00000	101.37524	101.35903				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	101.39488	101.37867				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	101.39488	101.37867				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.15060	100.13155				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	65.21230	100.00000	65.05432			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.53498	100.51054				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	99.81849	99.78797				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	101.06287	101.04211				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.16130	100.14320				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.16490	100.14639				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.16733	100.14856				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.27500	105.43765	105.32949	7.30000			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.36000	103.01205	102.96271	6.39500			0.00	0	129,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.08394	101.06495				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.34500	109.76855	109.66847	7.36500		35,241,310,000.00	4,798,000	16,576,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.34711	100.32885				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.30064	101.27786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013		On 22/06/2015	Spot Bond	0.00000	100.71405	100.69248			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	7.44500	109.62919	109.55606	7.47000		0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.74820	100.72694			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.06036	101.03891			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	2.18000	120.65417	121.00952	2.14000		0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.10000	134.03731	134.01267	3.10000		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.84402	100.82835			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.46125	100.44031			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.27208	100.25106			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.25674	100.23607			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.90167	100.88088			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.58332	100.56256			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.10697	100.09167			0.00	8,000,000	4,000,000.00
IV030		On 31/01/2025	Spot Bond	2.82000	95.55979	95.54288	2.82000		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	2.82000	97.87708	97.85975	2.82000		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.97631	100.95429			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.98737	100.97186			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.66429	100.64910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.36500	112.70764	112.61394	10.38000			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	99.85995	99.83636				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.10000	134.03731	134.01267	3.10000			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	5.25000	99.91377	99.89942	5.25000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	5.25000	99.81336	99.79903	5.25000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.25000	99.71315	99.69885	5.25000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.30000	99.60948	99.59507	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.30000	99.50873	99.49435	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.40818	99.39383	5.30000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.30784	99.29352	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.40000	99.19287	99.17831	5.40000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.40000	99.09108	99.07655	5.40000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	98.98949	98.97500	5.40000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	98.88812	98.87365	5.40000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.58523	98.57086	5.40000			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.36517	100.34596				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.38091	101.36142				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	99.91319	99.89554				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	99.91265	99.89487				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	99.91857	99.90200				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.34651	100.32921				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.71363	100.69592				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	99.91958	99.90351				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	101.26898	101.25367				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	101.04753	101.03269				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	99.98514	99.97028				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	100.16169	100.00000	99.90220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.86988	100.00000	60.71746			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	63.21150	100.00000	63.05497			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	59.79078	100.00000	59.64434			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	99.89113	99.87268				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.05979	100.00000	10.03460			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.10251	100.00000	26.03859			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.16720	100.14843				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.03460	100.00000	10.00948			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.17633	100.15653				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	103.64623	100.00000	103.36761			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.13337	101.11216				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.88560	101.86266				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.26000	155.20578	154.86960	7.28500			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.20416	100.18782				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.16642	101.14944				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.44500	102.28274	102.18913	7.46500			0.00	0	3,949,000.00
LGL03	On 03/04/2018	Spot Bond	7.49500	101.02109	100.91912	7.51500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	101.16463	101.13699				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.51500	104.26948	104.18357	10.54000			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.27792	101.24754				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	99.88213	99.86703				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.20371	100.18797				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	66.66667	100.00000	0.00000			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	98.84934	98.83459				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	99.73171	99.71759				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.32086	99.30671				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	98.68364	98.66933				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	99.80381	99.78980				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.19167	99.17749				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.16969	100.15065				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.93849	100.92300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	0.00000	101.34678	101.33119				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.27488	100.25768				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.13660	100.11930				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.71785	100.70127				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.38562	100.36803				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.74884	100.73345				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.41649	100.40115				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.45520	100.43842				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	99.90703	99.88818				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.85464	100.00000	65.69156			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.34371	100.00000	64.18259			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.22134	100.00000	56.08364			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.63574	100.00000	36.54699			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.56559	100.00000	31.48655			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.71910	100.00000	22.66406			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.21500	108.90686	108.81013	7.23000			0.00	0	137,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.82945	100.80988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.70423	100.68766				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.76683	100.74876				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.32250	100.30547				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.32495	100.30780				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.33723	100.31942				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.97115	101.95234				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.07098	102.05120				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.43757	100.41450	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.78676	102.76084	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	102.98474	102.95695	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.07000	108.19129	108.11765	6.10500			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.59188	100.57512				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.61560	100.59816				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.02000	112.05374	111.89701	8.04500			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.41500	105.46757	105.39321	6.44000			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.01519	100.99679				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.50500	107.93447	107.84119	7.52500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	0.00000	100.97026	100.95268				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.20500	107.84434	107.75148	7.22500			0.00	0	5,980,000.00
MTN02	On 13/07/2014	Spot Bond	6.13000	107.53123	107.47116	6.16500			0.00	0	1,538,000.00
MTN03	On 13/07/2015	Spot Bond	6.46500	108.49438	108.42232	6.49000			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.15000	113.49936	113.40082	7.17000			0.00	0	2,485,000.00
MTN05	On 28/10/2013	Spot Bond	6.01000	100.80327	100.76929	6.04500			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	0.00000	99.97193	99.95790				0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.14024	99.12615				0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	98.92807	98.91397				0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.94408	100.00000	6.92669			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18397	100.00000	0.18351			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.27051	100.00000	7.25230			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.35953	100.00000	7.34110			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.76687	100.89771	6.74980			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.85577	100.61875	6.83850			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	101.09335	101.07751				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	101.10275	101.08677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	0.00000	101.11403	101.09789				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	101.14227	101.12571				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	101.16118	101.14435				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.18188	101.16474				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.20068	101.18327				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.20997	101.19242				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.32311	101.30390				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.45489	101.43374				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18397	100.00000	0.18351			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18397	100.00000	0.18351			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.41500	109.26874	109.10654	7.43500			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.51197	100.49756				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.41012	100.39491				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.22377	101.20744				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.59228	101.57507				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.47879	101.46273				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.98215	100.96471				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	6.46500	110.05076	109.97400	6.49000			0.00	0	7,242,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.24292	101.22329				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.46500	121.02990	120.92171	7.48000			0.00	0	3,671,000.00
NBK4	On 28/10/2024	Spot Bond	9.43500	35.41771	35.31595	9.46000			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	100.00000	68.85371	100.00000	68.85370			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.51500	105.93901	105.87279	6.54000			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.02384	100.07091				0.00	4,000,000	2,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.02913	100.07506				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.49000	102.36062	102.31168	6.52500			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.99948	100.98394				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.71500	107.69687	107.60954	6.74000			0.00	0	4,650,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.52814	100.51067				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.12609	101.10675				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.55146	100.53109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.31514	100.29542				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.17648	100.15669				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.02555	101.00657				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	82.44506	82.42658				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.91760	100.89973				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	99.98236	99.96471				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.98057	99.96116				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.91108	99.89304				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.18315	100.16263				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	78.42712	78.40801				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.93289	100.91601				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.65589	100.63833				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.94923	100.93283				0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.35786	100.34076				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.30038	101.28124				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.63582	100.61754				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.59822	100.58103				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.28587	100.26675				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.58522	100.56865				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.36154	100.34505				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.32841	100.31193				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.21500	108.27304	108.19550	7.24000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.06000	102.38714	102.35619	6.09500			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.16000	103.91646	103.87172	6.19500			0.00	0	3,269,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.24761	100.23211				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.59500	124.81290	124.68501	10.61500			0.00	0	259,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.75227	111.72280				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.20125	101.17775				0.00	8,800,000	4,500,000.00
NILB10	On 08/12/2016	Spot Bond	1.19000	161.15442	161.35290	1.15000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.07000	115.06782	114.89477	7.09500			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.23893	99.22371				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.69172	100.67584				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.28059	99.26620				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.70000	116.60066	116.42811	7.72500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.05997	101.04272				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.54981	101.53449				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.94196	100.92666				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.00351	100.98720				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.90000	119.41988	119.21502	7.92500			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	101.07671	101.05918				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	101.00187	100.98558				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.03512	101.01828				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.10000	116.47585	116.30405	8.12500			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.14323	101.12460				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	101.08172	101.06411				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.09333	101.07553				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	101.09336	101.07556				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	101.15607	101.13703				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	101.24300	101.22272				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	101.35102	101.32894				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.39217	101.36941				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.29091	101.26983				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.57791	131.55315	3.22500			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	5.71500	105.20818	105.16641	5.74000			0.00	0	37,200,000.00
NRA018	On 30/11/2018	Spot Bond	6.95500	129.08574	128.98274	6.97000			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.20500	134.12024	134.01117	7.21500			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.08500	177.18729	177.74949	1.04500			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.94000	143.03349	142.72204	7.96500			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.10871	100.02069				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.10582	100.01826				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.96205	101.94359				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	99.89886	99.88170				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	99.97065	99.95581				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.41534	100.39869				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.61222	100.59376				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.87482	100.00000	18.82859			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.91875	100.00000	18.87241			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.94511	100.00000	18.89871			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.57771	100.00000	19.52977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.28060	100.00000	20.23094				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.67367	100.00000	24.61325				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.07000	106.46708	106.38986	6.09500				0.00	0	8,650,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.76934	100.00000	6.75239				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.26000	96.73000					0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.00453	100.00000	28.93350				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.76829	100.00000	9.74462				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.73173	100.71419					0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	99.98267					0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.85657	100.84127					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	79.79473	100.00000	79.63020				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.89569	100.88124					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.47565	100.45812					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.39642	101.38059					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.65433	100.63787					0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.62132	100.60593					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.65388	100.63768					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.98543	100.97012				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.71901	100.70117				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.68123	100.66409				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.70812	100.69055				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.70710	100.68955				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.76022	100.74133				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.71348	100.69551				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.80564	100.78561				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.80573	100.78570				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.75106	100.73215				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.89220	100.86999				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	99.91548	99.89859				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	99.91275	99.89532				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	99.91152	99.89384				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	99.90878	99.89056				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	99.89703	99.87645				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	99.89429	99.87317				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	101.20197	101.18430				0.00	1,570,000	785,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	5.26500	112.36251	112.31090	5.29000			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.53000	92.69138	92.63366	5.56500			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.68000	43.52527	43.38432	6.70500			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.26500	119.73088	119.65204	5.29000		82,143,672,278,850.00	601,837,090	3,427,014,054.00	
R158	On 15/09/2015	Spot Bond	5.26500	119.73088	119.65204	5.29000			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.16500	88.51988	88.45600	5.19000			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.26500	126.72610	126.61971	5.29000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.09500	84.31396	84.23271	5.12000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.86000	103.63391	103.61049	4.89500			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.86000	135.50085	135.20993	6.88500		86,764,559,700,000.00	647,895,000	2,940,393,902.00	
R187P	On 21/12/2026	Spot Bond	6.60000	41.19057	41.04729	6.62500			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.52000	39.04169	38.89650	6.54500			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.68000	295.54603	296.52315	0.64000		83,801,840,000.00	123,238,000	268,117,025.00	
R201	On 21/12/2014	Spot Bond	5.16000	108.60839	108.53600	5.19500		305,936,400,000.00	59,290,000	556,777,172.00	
R202	On 07/12/2033	Spot Bond	1.55000	222.71890	222.34183	1.56000		47,709,000,000.00	30,780,000	1,195,802,200.00	
R2023	On 28/02/2023	Spot Bond	6.36500	111.16713	110.99448	6.38500		12,602,954,600,000.00	980,040,000	4,305,475,814.00	

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	5.64500	110.89486	110.79662	5.66500		13,049,405,375,000.00	311,675,000	5,920,668,387.00	
R204	On 21/12/2018	Spot Bond	5.86500	112.86977	112.77612	5.88000		36,814,355,901,720.00	276,957,528	6,393,929,696.00	
R2048	On 28/02/2048	Spot Bond	7.84500	112.03661	111.68946	7.87000		19,523,067,000,000.00	488,600,000	3,105,802,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	57.17618	100.00000	57.03615		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.21000	103.65128	103.61140	5.24500		3,959,079,000,000.00	759,900,000	1,989,400,000.00	
R207	On 15/01/2020	Spot Bond	6.02000	108.69117	108.53122	6.04500		20,384,120,709,260.00	386,066,563	4,445,033,819.00	
R208	On 31/03/2021	Spot Bond	6.12500	104.31854	104.23776	6.13500		21,732,125,442,125.00	548,102,113	8,895,591,082.00	
R209	On 31/03/2036	Spot Bond	7.62000	85.65934	85.30883	7.65500		55,391,243,040,000.00	269,192,000	8,572,045,000.00	
R210	On 31/03/2028	Spot Bond	1.20000	169.64371	169.62124	1.20000		498,496,023,600.00	415,413,353	377,201,353.00	
R211	On 31/01/2017	Spot Bond	0.70000	129.73089	129.72046	-0.70000		(35,564,900,000.00)	50,807,000	130,607,000.00	
R212	On 31/01/2022	Spot Bond	0.52000	137.36966	137.78813	0.48000		26,513,760,000.00	50,988,000	1,462,570,000.00	
R213	On 28/02/2031	Spot Bond	7.41000	97.00955	96.75249	7.43500		28,862,542,800,000.00	895,080,000	5,512,886,037.00	
R214	On 28/02/2041	Spot Bond	7.68000	87.47769	87.15536	7.71000		9,891,188,828,160.00	287,915,212	6,390,761,868.00	
R224C	On 15/09/2013	Spot Bond	4.92000	98.09592	98.06957	4.95500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.02000	95.67710	95.63502	5.05500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.13000	93.19521	93.13807	5.16500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.32500	90.53854	90.48387	5.35000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.16500	88.51988	88.45600	5.19000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	5.08500	86.48624	86.41345	5.11000			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.09500	84.31396	84.23271	5.12000			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.10500	99.19532	99.17600	5.14000			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.19500	96.67499	96.63954	5.23000			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.21500	94.20614	94.15549	5.25000			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.16500	91.88642	91.82146	5.20000			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.23500	89.44132	89.38154	5.26000			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.10500	87.45414	87.38531	5.13000			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.08500	85.33000	85.25248	5.11000			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.14500	83.03631	82.95066	5.17000			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.62000	79.41119	79.33484	5.64000			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.67000	77.06591	76.98425	5.69000			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.87000	74.19347	74.12590	5.88500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.85000	72.15729	72.08635	5.86500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.83000	70.19063	70.11655	5.84500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.82000	68.24667	68.16969	5.83500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.98000	65.58305	65.45854	6.00500			0.00	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	5.96000	63.77384	63.64506	5.98500			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.04500	61.51279	61.45402	6.05500			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.01500	59.85887	59.79882	6.02500			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.98500	58.26641	58.20517	5.99500			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.95500	56.73286	56.67052	5.96500			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.91500	55.31034	55.24693	5.92500			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.87500	53.94449	53.88007	5.88500			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.80000	47.41554	47.27907	6.82500			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.76000	46.06374	45.92563	6.78500			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.72000	44.76784	44.62824	6.74500			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.68000	43.52527	43.38432	6.70500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.64000	42.33362	42.19144	6.66500			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.60000	41.19057	41.04729	6.62500			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.56000	40.09395	39.94967	6.58500			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.52000	39.04169	38.89650	6.54500			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.00158	100.97460				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.17652	100.15672				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.21681	100.19250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.23681	101.21554				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.28646	100.26246				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.25180	100.00000	2.80778			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.88760	100.86971				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.87589	100.85786				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.88090	100.86315				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.83220	100.81470				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.48588	100.46796				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.81524	100.79691				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.58898	100.57122				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	95.41095	100.00000	95.24923			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.69830	100.68375				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.51713	100.50138				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.10910	100.02102				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.12915	101.11136				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.32164	100.30559				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.71083	101.69219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	101.45322	101.43459				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	101.00116	100.98665				0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.21966	100.20501				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.91757	100.89971				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	102.73295	102.70628				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.62798	100.59926				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	99.81336	99.78233				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	99.83384	99.80620				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	99.83384	99.80620				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.16144	100.14104				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	101.16623	101.14623				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.87262	100.85250				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.28377	100.26343				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.77556	100.74787				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.86953	100.83845				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.79187	100.77374				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.16135	101.13509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000	100.03817	100.01914				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.46000	104.69808	104.54895	12.48500			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.02345	101.00183				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	101.17220	101.15091				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	59.21405	100.00000	59.06578			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.28400	101.26191				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.32576	5.25000	101.31125			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.05551	100.00000	1.05292			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.73157	100.00000	5.71754			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.57710	100.00000	10.55061			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	106.60031	106.55589				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.48500	114.82606	114.73819	7.49500			0.00	0	4,789,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.85988	100.81482				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.56500	117.89215	117.78597	6.59000			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.15800	101.13813				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.69500	111.30541	111.20245	7.71500		27,394,200,000.00	3,560,000	16,780,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.01817	99.99972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	100.79503	100.77528				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	99.87974	99.85972				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.99962	99.98015				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.99986	99.98080				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.56500	109.88337	109.81393	6.59000		9,322,300,000.00		1,420,000	15,291,000.00
SBK9	On 10/04/2018	Spot Bond	7.46500	104.13437	104.05082	7.48000			0.00	0	6,588,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	129.99813	129.98197	0.90000			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	162.38031	162.36813	-0.90120			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.72500	116.18682	116.10640	6.75000			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.58500	116.52065	116.44037	6.61000			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.51500	116.68803	116.60783	6.54000			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.04500	105.36889	105.27258	7.06500			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.66000	116.34165	116.26130	6.68500			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.62500	116.42514	116.34482	6.65000			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.71360	100.69590				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.63433	100.62181				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.68647	100.66369				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.40072	100.38167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	0.00000	100.44059	100.41964				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.74529	100.00000	65.58065			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.69500	109.08906	108.99042	6.71500			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	101.28121	101.26437				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.58050	100.56425				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.60214	100.58398				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.51717	100.00000	1.51380			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.56868	100.54984				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.77500	117.72932	117.63961	7.78500			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.51000	116.43257	116.19499	8.53500			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.35961	101.33960				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	0.00000	101.57140	101.55536				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.03172	101.01405				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	0.00000	101.06331	101.04509				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.35500	111.01260	110.91467	7.37000			0.00	0	1,822,000.00
SBS3	On 25/05/2026	Spot Bond	7.56000	108.64671	108.41192	7.58500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.82500	108.53885	108.45242	7.83500			0.00	0	375,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	6.44500	117.55222	117.45397	6.47000			0.00	0	1,135,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.34448	122.32993	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.21000	282.52282	283.44388	1.17000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	126.48551	126.47289	-0.00001			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	112.85000	112.74000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	123.91264	123.89833	0.56999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.36769	6.50000	100.35015			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.78496	100.76464				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.47134	100.45397				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.50780	100.48907				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.90799	100.88769				0.00	30,000,000	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.74500	106.30132	106.20727	7.76500			0.00	0	356,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.64723	101.62730				0.00	0	25,404,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.25911	100.24053				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.95000	102.87499	102.84749	5.98500			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.56500	110.81439	110.71713	6.59000			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.16000	103.55153	103.52786	6.19500			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.09500	105.17789	105.08165	7.11500			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.25872	101.24197				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.10267	101.08500				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.29245	101.27541				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.11117	101.09337				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.94500	110.61822	110.53861	6.96500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000	100.47953	100.46320				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.37971	66.36148	101.37971	66.36148			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.13927	100.12162				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.14518	100.12680				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.95500	100.72700	100.65258	7.96500			0.00	0	41,061,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.04755	101.02817				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.58070	100.56075				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.98169	99.96337				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.73300	94.68600	94.60999	7.74300			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.79500	94.33724	94.26141	7.80500			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.40500	106.60238	106.52817	6.44000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.28000	101.80932	101.65823	7.30500			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.71585	100.69665				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.82500	106.21439	106.11777	6.84500			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.16500	117.52971	117.44988	6.19000			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.57000	108.78271	108.76716	1.57000			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.81500	108.19893	108.10720	6.83000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	0.00000	99.97148	99.95722					0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	99.87152	99.85725					0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	99.72893	99.71467					0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	99.71431	99.70002					0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	99.68553	99.67124					0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	99.68567	99.67139					0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	99.62852	99.61423					0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	99.60007	99.58579					0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	99.97147	99.95721					0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	99.60005	99.58577					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN983	On 27/05/2013	Spot Bond	0.00000	99.52850	99.51421					0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	99.49941	99.48511					0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.36831	99.35395					0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.19395	99.17956					0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	0.00000	100.00000	99.98555					0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	98.58305	98.56844					0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	98.80467	98.79027					0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.70062	100.00000	80.75221				0.00	818,000,000	568,000,000.00
SYN991	On 22/05/2013	Spot Bond	100.00000	92.87532	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.82500	115.75806	115.67859	5.85000				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.42000	113.26845	113.02842	7.44500				0.00	0	2,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	46.42941	100.00000	46.32552				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.40005	100.00000	30.32478				0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.32908	100.00000	16.28819				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.42000	102.16693	102.11862	6.45500				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	0.00000	99.93006	99.91607					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS109	On 14/06/2013	Spot Bond	0.00000	99.28078	99.26668				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	99.69138	99.67447				0.00	334,000,000	106,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	99.92266	99.90691				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.51500	108.37921	108.28471	6.54000			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.77836	100.76248				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	101.03331	101.01748				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	101.09143	101.07562				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.10486	100.08737				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.10805	100.09002				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	7.83000	102.05774	102.03609	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.10310	100.08590				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.10709	100.08923				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.82714	101.80753				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.10310	100.08590				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.10709	100.08923				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.88310	101.86330	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.11489	100.09573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.11426	100.09520				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.12950	100.10789				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.12744	100.10617				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.18917	100.15760				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.18216	100.15175				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.10839	100.02044				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.85608	101.06155	5.84161			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.10246	100.08537				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.33212	104.31444				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.11680	100.09731				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.12315	100.10261				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.18980	100.15811				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.10371	100.01650				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.10597	100.01840				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.10758	100.01976				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.10597	100.01840				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.10758	100.01976				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.10839	100.02044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.10500	100.01759				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.10758	100.01976				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.11645	100.02724				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.11645	100.02724				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.11645	100.02724				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.12933	100.03809				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.13254	100.04079				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.12852	100.03741				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.19246	100.09126				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.19643	100.09460				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.19484	100.09326				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.56941	100.55339				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.21500	108.47661	108.40679	7.24000			0.00	0	1,581,000.00
TL20	On 22/02/2020	Spot Bond	6.19500	99.89577	99.74425	6.22000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.58500	114.44950	114.34652	6.60500		32,925,000,000.00	5,000,000	995,014,000.00	
TN20	On 17/09/2020	Spot Bond	7.12500	120.21547	120.12913	7.13500			0.00	0	278,690,000.00
TN23	On 06/11/2023	Spot Bond	7.38000	129.77745	129.58372	7.40000			0.00	0	121,700,278.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	7.86000	114.45485	114.21882	7.88500			0.00	0	258,700,000.00
TN27	On 14/11/2027	Spot Bond	7.90000	112.50970	112.25916	7.92500			0.00	0	13,517,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	101.17321	101.15561				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.20094	101.18293				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.23608	101.21753				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.23978	101.22117				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.41346	101.39224				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.77317	101.74649				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.31249	100.29599				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.32519	100.30802				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.33280	100.31524				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417	10.00000	99.80655			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829	9.75000	99.81136			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84119	100.00000	9.81497			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	99.85297	99.83663				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.94071	99.93978				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	99.48651	99.47224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP137	On 08/08/2013	Spot Bond	0.00000	98.48326	98.46895				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	95.74861	95.73385				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	97.45164	97.43716				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	94.73900	94.72431				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	101.08514	101.07067				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	101.01279	100.99833				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.98386	100.96939				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.82502	100.81054				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.27719	100.26260				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.21884	100.20425				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.18966	100.17507				0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.13130	100.11671				0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.11671	100.10212				0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.08753	100.07295				0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.07322	100.00000	82.36366			0.00	221,000,000	150,000,000.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	85.76540	100.00000	85.56958			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	101.20458	101.18737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.10068	100.08390				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	101.01855	101.00400				0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.08786	100.07322				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.52500	120.09728	120.00783	7.53500			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.79044	100.83962				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.03063	100.07628				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.35705	100.33471				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.98500	109.12854	109.02907	8.00500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.09544	100.00000	65.92993			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.36114	100.00000	66.19497			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.44970	100.00000	66.28331			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.40327	100.38828				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.42672	100.41101				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.31576	101.29821				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.36483	101.34661				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.36693	101.34869				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.47858	100.46093				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.49324	100.47505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD007	On 28/05/2013	Spot Bond	0.00000	100.78100	100.76680				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	129.58000	127.74000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.62500	124.30025	124.20266	5.65000			0.00	0	93,253,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	249.02312	249.00096	-0.39000			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.66500	110.14376	110.07593	5.69000			0.00	0	35,000,000.00
WSP2	On 28/05/2017	Spot Bond	6.15000	113.82209	113.72720	6.17000			0.00	0	221,883,274.00
WSP3	On 28/05/2019	Spot Bond	6.42000	116.48776	116.38693	6.43500			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.64500	116.79410	116.62222	6.67000			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.66500	118.06985	117.98117	6.67500			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.13500	98.21751	98.19192	5.17000			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.19500	96.96146	96.92782	5.23000			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.21500	89.36047	89.30015	5.24000			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.18500	95.32933	95.28554	5.22000			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.19500	94.10311	94.05167	5.23000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.14500	88.13465	88.06898	5.17000			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.17500	92.15312	92.08976	5.21000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.21500	89.34776	89.28739	5.24000			0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	5.81000	69.18557	69.10995	5.82500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.76549	100.00000	9.74696			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03932	100.00000	0.03925			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.76549	100.00000	9.74696			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.76891	100.00000	26.71812			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.89780	100.00000	11.87523			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.00957	100.00000	9.99058			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00

Total for j-Bonds : 399,015,561,838,715.00 ,951,936,859 93 953 899 167.00

Grand Total: 399,015,561,838,715.00 951,936,859 93 953 899 167.00