



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 17/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.41240	9.41240	9.31040	9.31040		12.52	488,437,673.20	51,893	547,333.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	715.15520	0.71516	615.45000	0.61545	715.155	14.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	2.75520	0.00276	5.05000	0.00505	2.755	14.00	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	675.86400	0.67586	576.71940	0.57672	675.864	13.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	3.46400	0.00346	6.31940	0.00632	3.464	13.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	656.28190	0.65628	557.46380	0.55746	656.282	13.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	3.88190	0.00388	7.06380	0.00706	3.882	13.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	617.26920	0.61727	519.21150	0.51921	617.269	13.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	4.86920	0.00487	8.81150	0.00881	4.869	13.50	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	734.85600	0.73486	634.91120	0.63491	734.856	14.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	2.45600	0.00246	4.51120	0.00451	2.456	14.10	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	428.08580	0.42809	339.97780	0.33998	428.086	12.72	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	15.68580	0.01569	29.57780	0.02958	15.686	12.72	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	401.42610	0.40143	315.42640	0.31543	401.426	12.71	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	19.02610	0.01903	35.02640	0.03503	19.026	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	666.06710	0.66607	567.08150	0.56708	666.067	13.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	3.66710	0.00367	6.68150	0.00668	3.667	13.75	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	341.49960		0.34150	261.18980	0.26119	341.500	12.67	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	29.09960		0.02910	50.78980	0.05079	29.100	12.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	300.98890		0.30099	225.38030	0.22538	300.989	12.65	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	38.58890		0.03859	64.98030	0.06498	38.589	12.65	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	568.84780		0.56885	471.97930	0.47198	568.848	13.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	6.44780		0.00645	11.57930	0.01158	6.448	13.25	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	262.70800		0.26271	192.27470	0.19227	262.708	12.62	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	50.30800		0.05031	81.87470	0.08187	50.308	12.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	226.91510		0.22692	162.05250	0.16205	226.915	12.60	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	64.51510		0.06452	101.65250	0.10165	64.515	12.60	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	392.66080		0.39266	307.40820	0.30741	392.661	12.70	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	20.26080		0.02026	37.00820	0.03701	20.261	12.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	193.83360		0.19383	134.83830	0.13484	193.834	12.57	85,286.78	440	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	81.43360		0.08143	124.43830	0.12444	81.434	12.57	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	163.63740		0.16364	113.20520	0.11321	163.637	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	101.23740		0.10124	152.80520	0.15281	101.237	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	277.73570		0.27774	205.17970	0.20518	277.736	12.63	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	45.33570		0.04534	74.77970	0.07478	45.336	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	95.99990		0.09600	64.80210	0.06480	96.000	12.95	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	183.59990		0.18360	254.40210	0.25440	183.600	12.95	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	44.92910		0.04493	29.10560	0.02911	44.929	13.81	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	332.52910		0.33253	418.70560	0.41871	332.529	13.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	206.72840		0.20673	145.35800	0.14536	206.728	12.58	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	74.32840		0.07433	114.95800	0.11496	74.328	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	21.29180		0.02129	14.20460	0.01420	21.292	14.69	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	498.89180		0.49889	593.80460	0.59380	498.892	14.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	14.36730		0.01437	9.64320	0.00964	14.367	15.36	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	601.96730		0.60197	699.24320	0.69924	601.967	15.36	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 14/06/2013	Foreign Exchange Future	9.40	Call	136.44400		0.13644	94.48230	0.09448	136.444	12.52	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	124.04400		0.12404	184.08230	0.18408	124.044	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.48180		0.00048	0.28110	0.00028	0.482	18.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,438.08180		1.43808	1,539.88110	1.53988	1,438.082	18.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.24460		0.00024	0.14230	0.00014	0.245	19.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,587.84460		1.58784	1,689.74230	1.68974	1,587.845	19.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	24.63160		0.02463	16.40640	0.01641	24.632	14.45	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	462.23160		0.46223	556.00640	0.55601	462.232	14.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	913.26220		0.91326	812.00600	0.81201	913.262	15.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.86220		0.00086	1.60600	0.00161	0.862	15.01	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	813.94610		0.81395	713.26070	0.71326	813.946	14.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	1.54610		0.00155	2.86070	0.00286	1.546	14.51	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	6.17650		0.00618	4.23310	0.00423	6.176	16.88	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	843.77650		0.84378	943.83310	0.94383	843.776	16.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,212.40310		2.21240	2,110.40250	2.11040	2,212.403	23.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00310		0.00000	0.00250	0.00000	0.003	23.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.53020		9.53020	9.42680	9.42680		13.40	31,049,391.60	3,258	69,403.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	825.28150		0.82528	734.97940	0.73498	825.281	13.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	45.08150		0.04508	58.17940	0.05818	45.081	13.12	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	781.97740		0.78198	693.20990	0.69321	781.977	13.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	51.77740		0.05178	66.40990	0.06641	51.777	13.06	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	617.29880		0.61730	538.06040	0.53806	617.299	12.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	87.09880		0.08710	111.26040	0.11126	87.099	12.85	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	476.15920		0.47616	409.64730	0.40965	476.159	13.00	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	145.95920		0.14596	182.84730	0.18285	145.959	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	414.86840		0.41487	354.03300	0.35403	414.868	13.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	184.66840		0.18467	227.23300	0.22723	184.668	13.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	386.36020		0.38636	328.37260	0.32837	386.360	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	206.16020		0.20616	251.57260	0.25157	206.160	13.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	359.27750		0.35928	304.12290	0.30412	359.278	13.27	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	229.07750		0.22908	277.32290	0.27732	229.078	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	253.01180		0.25301	213.90850	0.21391	253.012	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	362.81180		0.36281	427.10850	0.42711	362.812	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	249.37460		0.24937	210.75690	0.21076	249.375	13.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	369.17460		0.36917	433.95690	0.43396	369.175	13.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	245.78410		0.24578	207.65190	0.20765	245.784	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	375.58410		0.37558	440.85190	0.44085	375.584	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	200.42360		0.20042	168.57890	0.16858	200.424	14.24	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	470.22360		0.47022	541.77890	0.54178	470.224	14.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	186.27740		0.18628	156.46440	0.15646	186.277	14.38	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	506.07740		0.50608	579.66440	0.57966	506.077	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	173.11700		0.17312	145.66490	0.14566	173.117	14.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	542.91700		0.54292	618.86490	0.61886	542.917	14.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	113.16260		0.11316	95.72420	0.09572	113.163	15.44	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	782.96260		0.78296	868.92420	0.86892	782.963	15.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	96.10550		0.09611	81.38850	0.08139	96.105	15.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	885.90550		0.88591	974.58850	0.97459	885.906	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,052.18850		1.05219	955.33930	0.95534	1,052.189	13.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	21.98850		0.02199	28.53930	0.02854	21.988	13.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	869.31750		0.86932	777.59920	0.77760	869.318	13.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	39.11750		0.03912	50.79920	0.05080	39.118	13.17	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	41.85440		0.04185	36.18710	0.03619	41.854	18.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,511.65440		1.51165	1,609.38710	1.60939	1,511.654	18.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,231.09810		2.23110	2,127.86700	2.12787	2,231.098	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.89810		0.00090	1.06700	0.00107	0.898	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.63810		9.63810	9.53310	9.53310		14.12	33,299,635.50	3,455	22,001.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	831.60280		0.83160	750.39430	0.75039	831.603	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	121.40280		0.12140	145.19430	0.14519	121.403	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	793.54370		0.79354	714.13860	0.71414	793.544	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	133.34370		0.13334	158.93860	0.15894	133.344	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	756.33370		0.75633	678.79630	0.67880	756.334	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	146.13370		0.14613	173.59630	0.17360	146.134	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	640.74730		0.64075	573.36160	0.57336	640.747	13.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	202.64730		0.20265	240.26160	0.24026	202.647	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	853.19690		0.85320	771.01530	0.77102	853.197	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	115.09690		0.11510	137.91530	0.13792	115.097	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	389.97490		0.38997	346.24220	0.34624	389.975	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	451.87490		0.45187	513.14220	0.51314	451.875	14.37	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	353.44530		0.35345	313.39770	0.31340	353.445	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	515.34530		0.51535	580.29770	0.58030	515.345	14.61	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	776.99170		0.77699	698.40140	0.69840	776.992	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	138.89170		0.13889	165.30140	0.16530	138.892	13.30	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	218.80030		0.21880	194.01920	0.19402	218.800	15.88	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	880.70030		0.88070	960.91920	0.96092	880.700	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	119.52050		0.11952	106.43640	0.10644	119.520	17.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,481.42050		1.48142	1,573.33640	1.57334	1,481.420	17.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	393.83160		0.39383	349.71490	0.34971	393.832	14.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	445.73160		0.44573	506.61490	0.50661	445.732	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,658.97050		1.65897	1,557.90180	1.55790	1,658.970	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	20.87050		0.02087	24.80180	0.02480	20.871	14.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	973.43930		0.97344	886.40480	0.88640	973.439	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	85.33930		0.08534	103.30480	0.10330	85.339	13.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	224.92730		0.22493	199.44500	0.19945	224.927	15.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	856.82730		0.85683	936.34500	0.93635	856.827	15.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,244.31780		2.24432	2,140.52860	2.14053	2,244.318	16.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	6.21780		0.00622	7.42860	0.00743	6.218	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.75250		9.75250	9.64590	9.64590		14.77	0.00	0	2,284.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	589.05300		0.58905	535.51930	0.53552	589.053	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	436.55300		0.43655	489.61930	0.48962	436.553	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	219.07370		0.21907	198.57170	0.19857	219.074	17.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,466.57370		1.46657	1,552.67170	1.55267	1,466.574	17.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	768.00810		0.76801	702.45510	0.70246	768.008	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	265.50810		0.26551	306.55510	0.30656	265.508	13.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	593.56710		0.59357	539.71160	0.53971	593.567	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	431.06710		0.43107	483.81160	0.48381	431.067	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	187.83930		0.18784	170.42180	0.17042	187.839	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,685.33930		1.68534	1,774.52180	1.77452	1,685.339	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	584.57240		0.58457	531.36270	0.53136	584.572	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	442.07240		0.44207	495.46270	0.49546	442.072	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	304.56400		0.30456	276.08750	0.27609	304.564	16.47	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,052.06400		1.05206	1,130.18750	1.13019	1,052.064	16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,075.28060		2.07528	1,971.99860	1.97200	2,075.281	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	22.78060		0.02278	26.09860	0.02610	22.781	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,604.83420		1.60483	1,506.35420	1.50635	1,604.834	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	52.33420		0.05233	60.45420	0.06045	52.334	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,165.25340		1.16525	1,074.11120	1.07411	1,165.253	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	112.75340		0.11275	128.21120	0.12821	112.753	13.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.84410		9.84410	9.73570	9.73570		15.20	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	719.62390		0.71962	664.77920	0.66478	719.624	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	485.52390		0.48552	539.07920	0.53908	485.524	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	728.73220		0.72873	673.31790	0.67332	728.732	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	474.63220		0.47463	527.61790	0.52762	474.632	14.78	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
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	724.16520		0.72417	669.03230	0.66903	724.165	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	480.06520		0.48007	533.33230	0.53333	480.065	14.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.93420		9.93420	9.82730	9.82730		15.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,579.35310		1.57935	1,490.92500	1.49093	1,579.353	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	195.15310		0.19515	213.62500	0.21363	195.153	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	915.73130		0.91573	860.46780	0.86047	915.731	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	581.53130		0.58153	633.16780	0.63317	581.531	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,037.48010		2.03748	1,941.50390	1.94150	2,037.480	14.99	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	103.28010		0.10328	114.20390	0.11420	103.280	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,659.23000		1.65923	1,569.23600	1.56924	1,659.230	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	175.03000		0.17503	191.93600	0.19194	175.030	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,619.08690		1.61909	1,529.86180	1.52986	1,619.087	14.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	184.88690		0.18489	202.56180	0.20256	184.887	14.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.80040		10.80040	10.70500	10.70500		17.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,015.68330		2.01568	1,944.37810	1.94438	2,015.683	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	365.28330		0.36528	389.37810	0.38938	365.283	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,982.04100		1.98204	1,911.51260	1.91151	1,982.041	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	381.64100		0.38164	406.51260	0.40651	381.641	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,948.83650		1.94884	1,879.08550	1.87909	1,948.836	15.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	398.43650		0.39844	424.08550	0.42409	398.437	15.42	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.41240		9.41240	9.31040	9.31040		12.52	414,145.60	44	860.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	67,586.39730		0.67586	57,671.93650	0.57672	67,586.397	13.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	346.39730		0.00346	631.93650	0.00632	346.397	13.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	66,606.71450		0.66607	56,708.15200	0.56708	66,606.715	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	366.71450		0.00367	668.15200	0.00668	366.714	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	65,628.18640		0.65628	55,746.37710	0.55746	65,628.186	13.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	388.18640		0.00388	706.37710	0.00706	388.186	13.70	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.53020		9.53020	9.42680	9.42680		13.40	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	70,606.61400		0.70607	62,037.25520	0.62037	70,606.614	12.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	6,586.61400		0.06587	8,357.25520	0.08357	6,586.614	12.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	69,780.54920		0.69781	61,247.83130	0.61248	69,780.549	12.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	6,760.54920		0.06761	8,567.83130	0.08568	6,760.549	12.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	68,958.14930		0.68958	60,462.57220	0.60463	68,958.149	12.95	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	6,938.14930		0.06938	8,782.57220	0.08783	6,938.149	12.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.63810		9.63810	9.53310	9.53310		14.12	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	48,138.71570		0.48139	42,712.62380	0.42713	48,138.716	13.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	33,328.71570		0.33329	38,402.62380	0.38403	33,328.716	13.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	47,653.21960		0.47653	42,271.43470	0.42271	47,653.220	13.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	33,843.21960		0.33843	38,961.43470	0.38961	33,843.220	13.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	47,172.15620		0.47172	41,852.41750	0.41852	47,172.156	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	34,362.15620		0.34362	39,542.41750	0.39542	34,362.156	13.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.30400		14.30400	14.24900	14.24900		11.32	17,522,400.00	1,225	17,222.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,304.24020		2.30424	2,249.30200	2.24930	2,304.240	20.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.24020		0.00024	0.30200	0.00030	0.240	20.78	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,308.59900		1.30860	1,254.14050	1.25414	1,308.599	16.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	4.59900		0.00460	5.14050	0.00514	4.599	16.77	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	551.57980		0.55158	503.62320	0.50362	551.580	12.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	37.57980		0.03758	44.62320	0.04462	37.580	12.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	163.30570		0.16331	137.01430	0.13701	163.306	11.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	199.30570		0.19931	228.01430	0.22801	199.306	11.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	43.88020		0.04388	32.20890	0.03221	43.880	12.57	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	539.88020		0.53988	583.20890	0.58321	539.880	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	542.88760		0.54289	495.06240	0.49506	542.888	12.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	38.88760		0.03889	46.06240	0.04606	38.888	12.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	534.23530		0.53424	486.54390	0.48654	534.235	12.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	40.23530		0.04024	47.54390	0.04754	40.235	12.59	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 14/06/2013	Foreign Exchange Future	15.30	Call	12.29520		0.01230	9.67280	0.00967	12.295	14.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,008.29520		1.00830	1,060.67280	1.06067	1,008.295	14.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	139.46630		0.13947	115.46640	0.11547	139.466	11.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	235.46630		0.23547	266.46640	0.26647	235.466	11.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	68.94100		0.06894	53.30300	0.05330	68.941	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	414.94100		0.41494	454.30300	0.45430	414.941	12.19	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.47480		14.47480	14.41930	14.41930		12.06	723,740.00	50	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	298.19500		0.29820	274.68580	0.27469	298.195	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	583.39500		0.58340	615.38580	0.61539	583.395	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	304.84430		0.30484	280.94230	0.28094	304.844	12.60	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	570.04430		0.57004	601.64230	0.60164	570.044	12.60	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	301.50450		0.30150	277.79620	0.27780	301.505	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	576.70450		0.57670	608.49620	0.60850	576.704	12.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.63340		14.63340	14.57640	14.57640		12.68	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	458.47350		0.45847	429.60860	0.42961	458.473	13.13	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	735.07350		0.73507	763.20860	0.76321	735.074	13.13	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	465.37590		0.46538	436.20380	0.43620	465.376	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	721.97590		0.72198	749.80380	0.74980	721.976	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	461.91430		0.46191	432.89390	0.43289	461.914	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	728.51430		0.72851	756.49390	0.75649	728.514	13.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.80290		14.80290	14.74450	14.74450		13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	945.67180		0.94567	905.35450	0.90535	945.672	12.66	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	452.77180		0.45277	470.85450	0.47085	452.772	12.66	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	956.59510		0.95660	916.10790	0.91611	956.595	12.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	443.69510		0.44370	461.60790	0.46161	443.695	12.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	951.11810		0.95112	910.71590	0.91072	951.118	12.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	448.21810		0.44822	466.21590	0.46622	448.218	12.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09150		0.09150	0.09120	0.09120		16.26	0.00	0	16,578.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	248.86610		0.00249	231.45620	0.00231	248.866	16.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	98.86610		0.00099	111.45620	0.00111	98.866	16.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	8.31890		0.00008	7.35790	0.00007	8.319	18.53		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	858.31890		0.00858	887.35790	0.00887	858.319	18.53		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.34380		0.00000	0.33390	0.00000	0.344	22.92		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,850.34380		0.01850	1,880.33390	0.01880	1,850.344	22.92		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09270		0.09270	0.09240	0.09240		19.02		0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	549.94710		0.00550	529.43130	0.00529	549.947	19.02		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	279.94710		0.00280	289.43130	0.00289	279.947	19.02		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	178.34980		0.00178	169.39830	0.00169	178.350	20.40		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	908.34980		0.00908	929.39830	0.00929	908.350	20.40		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	53.69140		0.00054	50.65690	0.00051	53.691	22.07		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,783.69140		0.01784	1,810.65690	0.01811	1,783.691	22.07		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.07540		12.07540	12.02690	12.02690		11.82		122,408,329.80	10,137	82,958.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	682.40960		0.68241	634.69390	0.63469	682.410	12.14		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	7.00960		0.00701	7.79390	0.00779	7.010	12.14		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	411.38930		0.41139	370.15830	0.37016	411.389	11.98		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	35.98930		0.03599	43.25830	0.04326	35.989	11.98		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	331.89350		0.33189	294.95940	0.29496	331.893	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	56.49350		0.05649	68.05940	0.06806	56.494	11.93		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	148.61390		0.14861	127.95670	0.12796	148.614	12.03		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	173.21390		0.17321	201.05670	0.20106	173.214	12.03		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	109.19970		0.10920	93.19890	0.09320	109.200	12.23		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	233.79970		0.23380	266.29890	0.26630	233.800	12.23		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	38.44650		0.03845	32.34550	0.03235	38.447	12.85		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	463.04650		0.46305	505.44550	0.50545	463.047	12.85		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	819.72280		0.81972	771.68200	0.77168	819.723	13.08		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	4.32280		0.00432	4.78200	0.00478	4.323	13.08		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
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	23.50210		0.02350	19.79340	0.01979	23.502	13.14	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	578.10210		0.57810	622.89340	0.62289	578.102	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	15.04710		0.01505	12.76250	0.01276	15.047	13.49	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	689.64710		0.68965	735.86250	0.73586	689.647	13.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	839.44340		0.83944	791.37090	0.79137	839.443	13.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	4.04340		0.00404	4.47090	0.00447	4.043	13.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	829.58050		0.82958	781.52360	0.78152	829.581	13.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	4.18050		0.00418	4.62360	0.00462	4.181	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.23550		12.23550	12.18590	12.18590		12.82	0.00	0	21,056.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	456.86030		0.45686	421.97730	0.42198	456.860	12.73	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	271.36030		0.27136	286.07730	0.28608	271.360	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	316.23880		0.31624	290.68060	0.29068	316.239	13.08	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	430.73880		0.43074	454.78060	0.45478	430.739	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	485.01310		0.48501	448.92010	0.44892	485.013	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	249.51310		0.24951	263.02010	0.26302	249.513	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	479.29310		0.47929	443.43810	0.44344	479.293	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	253.79310		0.25379	267.53810	0.26754	253.793	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	168.63260		0.16863	154.72430	0.15472	168.633	13.96	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	783.13260		0.78313	818.82430	0.81882	783.133	13.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	429.83780		0.42984	396.19500	0.39620	429.838	12.76	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	294.33780		0.29434	310.29500	0.31029	294.338	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	357.10610		0.35711	328.95160	0.32895	357.106	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	371.60610		0.37161	393.05160	0.39305	371.606	12.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	828.99660		0.82900	782.18490	0.78218	828.997	12.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	93.49660		0.09350	96.28490	0.09628	93.497	12.53	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	789.10680		0.78911	742.87290	0.74287	789.107	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	103.60680		0.10361	106.97290	0.10697	103.607	12.50	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	490.78090		0.49078	454.44580	0.45445	490.781	12.70	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
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	245.28090		0.24528	258.54580	0.25855	245.281	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.38410		12.38410	12.33290	12.33290		13.42	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,279.50380		1.27950	1,229.93970	1.22994	1,279.504	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	95.40380		0.09540	97.03970	0.09704	95.404	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,081.74630		1.08175	1,033.95500	1.03395	1,081.746	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	140.64630		0.14065	144.05500	0.14406	140.646	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,042.80790		1.04281	995.46980	0.99547	1,042.808	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	151.70790		0.15171	155.56980	0.15557	151.708	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	420.39030		0.42039	395.68080	0.39568	420.390	13.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	636.29030		0.63629	662.78080	0.66278	636.290	13.80	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	274.76100		0.27476	258.91710	0.25892	274.761	14.58	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	990.66100		0.99066	1,026.01710	1.02602	990.661	14.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,004.51440		1.00451	957.66100	0.95766	1,004.514	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	163.41440		0.16341	167.76100	0.16776	163.414	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	457.70260		0.45770	431.04860	0.43105	457.703	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	573.60260		0.57360	598.14860	0.59815	573.603	13.65	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.54380		12.54380	12.49070	12.49070		13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	650.00210		0.65000	623.40110	0.62340	650.002	13.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	616.20210		0.61620	642.70110	0.64270	616.202	13.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	658.64390		0.65864	631.70260	0.63170	658.644	13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	604.84390		0.60484	631.00260	0.63100	604.844	13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	654.26010		0.65426	627.49360	0.62749	654.260	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	610.46010		0.61046	636.79360	0.63679	610.460	13.87	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.79355		119.79355	119.76800	119.76800			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,803.55000		1.80355	1,778.00000	1.77800	1,803.550		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,793.55000		1.79355	1,768.00000	1.76800	1,793.550		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future	118.01	Call	1,783.55000		1.78355	1,758.00000	1.75800	1,783.550		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.21495		116.21495	114.40749	114.40749			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,224.95000		1.22495	0.00000	0.00000	1,224.950		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	582.51000	0.58251	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,214.95000		1.21495	0.00000	0.00000	1,214.950		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	592.51000	0.59251	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	1,204.95000		1.20495	0.00000	0.00000	1,204.950		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	602.51000	0.60251	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future			122.64201		122.64201	123.08191	123.08191			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	3,652.01000		3.65201	4,091.91000	4.09191	3,652.010		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	3,642.01000		3.64201	4,081.91000	4.08191	3,642.010		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	3,632.01000		3.63201	4,071.91000	4.07191	3,632.010		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			426.10900		426.10900	426.22900	426.22900			0.00	0	75.00
AL37	On 07/11/2013	Index Future			432.12500		432.12500	432.24600	432.24600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			518.90000		518.90000	518.98300	518.98300			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			526.22700		526.22700	526.31000	526.31000			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			459.68100		459.68100	459.84100	459.84100			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			466.17100		466.17100	466.33300	466.33300			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.15300		9.15300	9.15880	9.15880		8.29	5,500,953.00	601	15,404.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	405.83420		0.40583	412.50410	0.41250	405.834	11.97	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	12.83420		0.01283	13.70410	0.01370	12.834	11.97	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	424.75430		0.42475	431.41690	0.43142	424.754	12.16	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	11.75430		0.01175	12.61690	0.01262	11.754	12.16	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	415.28090		0.41528	421.94770	0.42195	415.281	12.06	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	12.28090		0.01228	13.14770	0.01315	12.281	12.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.20420		9.20420	9.20980	9.20980		9.21	92,042.00	10	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	156.87490		0.15687	160.73820	0.16074	156.875	9.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	252.67490		0.25267	250.93820	0.25094	252.675	9.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	28.73280		0.02873	29.48730	0.02949	28.733	13.90	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,124.53280		1.12453	1,119.68730	1.11969	1,124.533	13.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	393.18840		0.39319	398.83860	0.39884	393.188	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	88.98840		0.08899	89.03860	0.08904	88.988	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	385.70400		0.38570	391.30410	0.39130	385.704	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	91.50400		0.09150	91.50410	0.09150	91.504	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	743.77530		0.74378	751.47440	0.75147	743.775	12.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	39.57530		0.03958	41.67440	0.04167	39.575	12.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	471.07300		0.47107	477.12730	0.47713	471.073	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	66.87300		0.06687	67.32730	0.06733	66.873	10.11	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	400.73230		0.40073	406.42780	0.40643	400.732	9.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	86.53230		0.08653	86.62780	0.08663	86.532	9.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.25490		9.25490	9.26040	9.26040		10.06	0.00	0	2,124.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	199.65150		0.19965	203.20250	0.20320	199.652	10.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	424.75150		0.42475	422.80250	0.42280	424.752	10.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	47.39110		0.04739	47.50830	0.04751	47.391	13.79	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,392.49110		1.39249	1,387.10830	1.38711	1,392.491	13.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	205.92840		0.20593	209.46440	0.20946	205.928	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	411.02840		0.41103	409.06440	0.40906	411.028	10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	202.76540		0.20277	206.31040	0.20631	202.765	10.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	417.86540		0.41787	415.91040	0.41591	417.865	10.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	263.22990		0.26323	266.63420	0.26663	263.230	10.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	308.32990		0.30833	306.23420	0.30623	308.330	10.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	165.69680		0.16570	169.31670	0.16932	165.697	10.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	510.79680		0.51080	508.91670	0.50892	510.797	10.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	57.30180		0.05730	57.36930	0.05737	57.302	12.33	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,102.40180		1.10240	1,096.96930	1.09697	1,102.402	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,012.26790		1.01227	1,018.80830	1.01881	1,012.268	12.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	57.36790		0.05737	58.40830	0.05841	57.368	12.90	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	731.11730		0.73112	738.68170	0.73868	731.117	10.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	76.21730		0.07622	78.28170	0.07828	76.217	10.93	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.30830		9.30830	9.31400	9.31400		10.71	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	287.95000		0.28795	291.03420	0.29103	287.950	11.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	489.65000		0.48965	487.03420	0.48703	489.650	11.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	294.69020		0.29469	297.71790	0.29772	294.690	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	476.39020		0.47639	473.71790	0.47372	476.390	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	291.29930		0.29130	294.35860	0.29436	291.299	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	482.99930		0.48300	480.35860	0.48036	482.999	11.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.86030		9.86030	9.88690	9.88690		13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,709.05660		2.70906	2,734.56030	2.73456	2,709.057	15.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.75660		0.09876	97.66030	0.09766	98.757	15.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,660.86970		2.66087	2,686.35400	2.68635	2,660.870	14.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	100.56970		0.10057	99.45400	0.09945	100.570	14.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,612.71180		2.61271	2,638.17610	2.63818	2,612.712	14.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	102.41180		0.10241	101.27610	0.10128	102.412	14.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.15710		9.15710	9.16020	9.16020		10.09	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	231.84740		0.23185	236.49460	0.23649	231.847	10.51	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
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	34.74740		0.03475	36.29460	0.03629	34.747	10.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	247.75380		0.24775	252.43400	0.25243	247.754	10.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	30.65380		0.03065	32.23400	0.03223	30.654	10.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	239.74860		0.23975	244.41430	0.24441	239.749	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	32.64860		0.03265	34.21430	0.03421	32.649	10.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.25030		9.25030	9.25370	9.25370		11.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	324.56270		0.32456	326.10430	0.32610	324.563	11.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	164.26270		0.16426	162.40430	0.16240	164.263	11.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	318.57380		0.31857	320.03050	0.32003	318.574	11.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	168.27380		0.16827	166.33050	0.16633	168.274	11.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	312.65040		0.31265	314.02180	0.31402	312.650	11.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	172.35040		0.17235	170.32180	0.17032	172.350	11.14	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.31990		0.31990	0.27180	0.27180			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			187.78080		187.78080	137.35120	137.35120			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			9.05960		9.05960	5.91040	5.91040			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			5,710.55200		5,710.55200	-6,450.01430	-6,450.01430			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,497.52200		7,497.52200	-7,653.89100	-7,653.89100			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			9.05960		9.05960	5.91040	5.91040			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			90.32460		90.32460	154.77440	154.77440			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			296.77240		296.77240	233.14240	233.14240			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			1.26350		1.26350	11.00600	11.00600			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.67470		9.67470	9.70560	9.70560		12.00	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	207.50980		0.20751	230.71830	0.23072	207.510	12.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	72.80980		0.07281	65.11830	0.06512	72.810	12.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	200.86300		0.20086	223.78980	0.22379	200.863	12.15	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	76.16300		0.07616	68.18980	0.06819	76.163	12.15	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	194.32830		0.19433	216.96670	0.21697	194.328	12.13	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	79.62830		0.07963	71.36670	0.07137	79.628	12.13	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.80630		9.80630	9.83750	9.83750		13.33	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	287.35020		0.28735	298.57190	0.29857	287.350	13.42	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	321.05020		0.32105	301.07190	0.30107	321.050	13.42	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	283.18610		0.28319	294.27870	0.29428	283.186	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	326.88610		0.32689	306.77870	0.30678	326.886	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	279.07370		0.27907	290.04080	0.29004	279.074	13.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	332.77370		0.33277	312.54080	0.31254	332.774	13.46	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.52930		1.52930	1.51270	1.51270		11.79	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	453.13960		0.04531	331.23390	0.03312	453.140	11.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	60.13960		0.00601	104.23390	0.01042	60.140	11.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	377.41580		0.03774	267.17540	0.02672	377.416	11.79	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	84.41580		0.00844	140.17540	0.01402	84.416	11.79	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	311.63380		0.03116	214.66510	0.02147	311.634	11.94	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	118.63380		0.01186	187.66510	0.01877	118.634	11.94	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.54060		1.54060	1.52370	1.52370		12.85	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	746.18680		0.07462	637.05150	0.06371	746.187	12.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	240.18680		0.02402	300.05150	0.03001	240.187	12.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	682.41220		0.06824	579.82480	0.05798	682.412	12.85	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	276.41220		0.02764	342.82480	0.03428	276.412	12.85	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	625.54210		0.06255	529.46810	0.05295	625.542	12.97	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	319.54210		0.03195	392.46810	0.03925	319.542	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	535.72920		0.53573	536.90540	0.53691	535.729	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	370.02920		0.37003	371.20540	0.37121	370.029	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	545.86860		0.54587	547.03860	0.54704	545.869	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	360.16860		0.36017	361.33860	0.36134	360.169	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	540.77870		0.54078	541.95190	0.54195	540.779	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	365.07870		0.36508	366.25190	0.36625	365.079	13.04	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry			9.38670		9.38670	9.28340	9.28340		11.37	0.00	50,000	0.00
DAUS	On 17/05/2013	Any day expiry	9.32	Call	66.70000		0.06670	0.00000	0.00000	66.700	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	10,000	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	386.70000		0.38670	283.49470	0.28349	386.700	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.09470	0.00009	0.000	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	376.70000		0.37670	273.51590	0.27352	376.700	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.11590	0.00012	0.000	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	296.70000		0.29670	194.00260	0.19400	296.700	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	0.00000		0.00000	0.60260	0.00060	0.000	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	396.70000		0.39670	293.47740	0.29348	396.700	11.37	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.07740	0.00008	0.000	11.37	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry			9.38330		9.38330	9.28340	9.28340		11.98	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Call	225.02960		0.22503	135.86660	0.13587	225.030	14.70	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Put	1.72960		0.00173	12.46660	0.01247	1.730	14.70	0.00	0	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.21	Call	176.99180		0.17699	95.12430	0.09512	176.992	13.98	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Put	3.69180		0.00369	21.72430	0.02172	3.692	13.98	0.00	0	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.42	Call	28.01040		0.02801	0.00000	0.00000	28.010	12.92	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.42	Put	64.71040		0.06471	0.00000	0.00000	64.710	12.92	0.00	10,000	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.14	Call	244.57190		0.24457	153.31900	0.15332	244.572	14.98	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Put	1.27190		0.00127	9.91900	0.00992	1.272	14.98	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Call	234.78350		0.23478	144.52430	0.14452	234.783	14.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/05/2013	Any day expiry	9.15	Put	1.48350		0.00148	11.12430	0.01112	1.483	14.84	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry			9.38450		9.38450	9.28250	9.28250		12.65	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Call	113.85170		0.11385	55.78570	0.05579	113.852	13.13	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Put	29.35170		0.02935	73.28570	0.07329	29.352	13.13	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Call	106.53230		0.10653	51.78340	0.05178	106.532	13.04	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Put	32.03230		0.03203	79.28340	0.07928	32.032	13.04	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.34	Call	85.84080		0.08584	41.14930	0.04115	85.841	12.74	0.00	0	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.34	Put	41.34080		0.04134	98.64930	0.09865	41.341	12.74	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Call	121.36540		0.12137	60.77830	0.06078	121.365	13.23	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Put	26.86540		0.02687	68.27830	0.06828	26.865	13.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.39000		9.39000	9.28700	9.28700		12.17	0.00	3,500	5,000.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	336.33080		0.33633	243.59820	0.24360	336.331	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	6.33080		0.00633	16.59820	0.01660	6.331	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	39.10250		0.03910	20.31990	0.02032	39.103	13.16	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	159.10250		0.15910	243.31990	0.24332	159.103	13.16	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	355.28290		0.35528	261.06080	0.26106	355.283	13.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	5.28290		0.00528	14.06080	0.01406	5.283	13.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	345.78530		0.34579	252.28440	0.25228	345.785	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	5.78530		0.00579	15.28440	0.01528	5.785	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	21.53490		0.02153	11.02930	0.01103	21.535	13.72	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	231.53490		0.23153	324.02930	0.32403	231.535	13.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	219.06990		0.21907	141.21280	0.14121	219.070	13.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	19.06990		0.01907	44.21280	0.04421	19.070	13.00	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	100.58010		0.10058	56.25240	0.05625	100.580	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	60.58010		0.06058	119.25240	0.11925	60.580	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,290.01100		1.29001	1,187.02620	1.18703	1,290.011	23.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.01100		0.00001	0.02620	0.00003	0.011	23.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,190.01400		1.19001	1,087.03790	1.08704	1,190.014	21.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.01400		0.00001	0.03790	0.00004	0.014	21.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,140.01590		1.14002	1,037.04600	1.03705	1,140.016	21.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.01590		0.00002	0.04600	0.00005	0.016	21.05	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.39250		9.39250	9.28970	9.28970		14.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	397.72630		0.39773	301.78240	0.30178	397.726	13.88	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	5.22630		0.00523	12.08240	0.01208	5.226	13.88	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	388.19600		0.38820	292.83970	0.29284	388.196	13.84	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	5.69600		0.00570	13.13970	0.01314	5.696	13.84	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	416.89110		0.41689	319.88360	0.31988	416.891	13.97	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	4.39110		0.00439	10.18360	0.01018	4.391	13.97	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	407.29210		0.40729	310.79840	0.31080	407.292	13.93	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	4.79210		0.00479	11.09840	0.01110	4.792	13.93	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.42040		9.42040	9.31860	9.31860		12.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	440.38670		0.44039	354.09180	0.35409	440.387	12.53	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	19.98670		0.01999	35.49180	0.03549	19.987	12.53	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	216.66990		0.21667	156.61320	0.15661	216.670	12.47	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	86.26990		0.08627	128.01320	0.12801	86.270	12.47	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	210.34500		0.21035	151.37220	0.15137	210.345	12.47	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	89.94500		0.08995	132.77220	0.13277	89.945	12.47	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	204.12680		0.20413	146.73560	0.14674	204.127	12.47	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	93.72680		0.09373	138.13560	0.13814	93.727	12.47	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.42170		9.42170	9.31990	9.31990		12.50	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	433.94900		0.43395	348.67230	0.34867	433.949	12.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	22.24900		0.02225	38.77230	0.03877	22.249	12.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	451.49790		0.45150	364.88820	0.36489	451.498	12.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	19.79790		0.01980	34.98820	0.03499	19.798	12.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	442.69430		0.44269	356.74240	0.35674	442.694	12.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	20.99430		0.02099	36.84240	0.03684	20.994	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry			9.42800		9.42800	9.32610	9.32610		12.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,128.64710		1.12865	0.00000	0.00000	1,128.647	14.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.64710		0.00065	0.00000	0.00000	0.647	14.84	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	418.73470		0.41873	336.49600	0.33650	418.735	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	30.73470		0.03073	50.39600	0.05040	30.735	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	410.36580		0.41037	328.85680	0.32886	410.366	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	32.36580		0.03237	52.75680	0.05276	32.366	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	402.06310		0.40206	321.29960	0.32130	402.063	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	34.06310		0.03406	55.19960	0.05520	34.063	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	197.00450		0.19700	145.24910	0.14525	197.005	12.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	119.00450		0.11900	169.14910	0.16915	119.005	12.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	123.69900		0.12370	89.55510	0.08956	123.699	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	205.69900		0.20570	273.45510	0.27346	205.699	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,178.50850		1.17851	1,076.97720	1.07698	1,178.509	15.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.50850		0.00051	0.87720	0.00088	0.509	15.08	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	94.34950		0.09435	67.32350	0.06732	94.350	13.24	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	266.34950		0.26635	341.22350	0.34122	266.350	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	69.13880		0.06914	0.00000	0.00000	69.139	13.62	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	341.13880		0.34114	0.00000	0.00000	341.139	13.62	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,328.24710		1.32825	1,226.54130	1.22654	1,328.247	15.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.24710		0.00025	0.44130	0.00044	0.247	15.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,228.39970		1.22840	1,126.79720	1.12680	1,228.400	15.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.39970		0.00040	0.69720	0.00070	0.400	15.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.46080		9.46080	9.35840	9.35840		12.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	348.35630		0.34836	281.52380	0.28152	348.356	12.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	97.55630		0.09756	133.12380	0.13312	97.556	12.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	96.26900		0.09627	74.07110	0.07407	96.269	13.88	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	435.46900		0.43547	515.67110	0.51567	435.469	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,163.67610		1.16368	0.00000	0.00000	1,163.676	14.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	2.87610		0.00288	0.00000	0.00000	2.876	14.21	0.00	7,500	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	361.93480		0.36193	293.57830	0.29358	361.935	12.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	91.13480		0.09113	125.17830	0.12518	91.135	12.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	355.10820		0.35511	287.51140	0.28751	355.108	12.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	94.30820		0.09431	129.11140	0.12911	94.308	12.51	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.46580		9.46580	9.36340	9.36340		12.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	466.68760		0.46669	389.37850	0.38938	466.688	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	60.88760		0.06089	85.97850	0.08598	60.888	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	161.17780		0.16118	126.81360	0.12681	161.178	13.32	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	295.37780		0.29538	363.41360	0.36341	295.378	13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	482.20990		0.48221	403.61220	0.40361	482.210	12.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	56.40990		0.05641	80.21220	0.08021	56.410	12.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	474.41820		0.47442	396.46030	0.39646	474.418	12.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	58.61820		0.05862	83.06030	0.08306	58.618	12.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	130.07190		0.13007	0.00000	0.00000	130.072	13.64	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	364.27190		0.36427	0.00000	0.00000	364.272	13.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	272.63220		0.27263	216.39250	0.21639	272.632	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	156.83220		0.15683	202.99250	0.20299	156.832	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	194.69040		0.19469	154.27980	0.15428	194.690	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	238.89040		0.23889	300.87980	0.30088	238.890	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,367.58700		1.36759	1,265.80080	1.26580	1,367.587	15.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	1.78700		0.00179	2.40080	0.00240	1.787	15.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,268.29180		1.26829	1,166.77030	1.16677	1,268.292	14.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	2.49180		0.00249	3.37030	0.00337	2.492	14.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,218.74300		1.21874	1,117.39330	1.11739	1,218.743	14.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	2.94300		0.00294	3.99330	0.00399	2.943	14.44	0.00	7,500	0.00
DAUS	On 31/07/2013	Any day expiry			9.47200		9.47200	9.36950	9.36950		12.87	0.00	0	39,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.11	Call	439.49710		0.43950	365.64690	0.36565	439.497	12.56	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	77.49710		0.07750	106.14690	0.10615	77.497	12.56	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	454.26590		0.45427	379.09440	0.37909	454.266	12.54	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	72.26590		0.07227	99.59440	0.09959	72.266	12.54	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	446.84910		0.44685	372.33520	0.37234	446.849	12.55	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	74.84910		0.07485	102.83520	0.10284	74.849	12.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.50430		9.50430	9.40130	9.40130		13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	369.74040		0.36974	309.23980	0.30924	369.740	12.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	165.44040		0.16544	207.93980	0.20794	165.440	12.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	224.76050		0.22476	185.94550	0.18595	224.760	13.47	0.00	7,500	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	320.46050		0.32046	384.64550	0.38465	320.460	13.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	406.17450		0.40617	341.87770	0.34188	406.174	12.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	141.87450		0.14187	180.57770	0.18058	141.875	12.83	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	375.65440		0.37565	314.51970	0.31452	375.654	12.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	161.35440		0.16135	203.21970	0.20322	161.354	12.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	150.58320		0.15058	123.39550	0.12340	150.583	14.18	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	486.28320		0.48628	562.09550	0.56210	486.283	14.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	363.88800		0.36389	304.02360	0.30402	363.888	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	169.58800		0.16959	212.72360	0.21272	169.588	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	260.44530		0.26045	216.44870	0.21645	260.445	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	266.14530		0.26615	325.14870	0.32515	266.145	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,261.50260		1.26150	1,160.70870	1.16071	1,261.503	14.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	7.20260		0.00720	9.40870	0.00941	7.203	14.13	0.00	7,500	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,212.65810		1.21266	0.00000	0.00000	1,212.658	13.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	8.35810		0.00836	0.00000	0.00000	8.358	13.98	0.00	7,500	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	190.40510		0.19041	0.00000	0.00000	190.405	13.77	0.00	7,500	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	386.10510		0.38611	0.00000	0.00000	386.105	13.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,310.50110		1.31050	1,209.40450	1.20940	1,310.501	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.20	Put	6.20110		0.00620	8.10450	0.00810	6.201	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.53880		9.53880	9.43530	9.43530		13.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	429.23410		0.42923	368.27290	0.36827	429.234	13.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	190.43410		0.19043	232.97290	0.23297	190.434	13.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	423.42500		0.42343	363.01500	0.36301	423.425	13.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	194.62500		0.19462	237.71500	0.23771	194.625	13.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	190.50260		0.19050	161.24040	0.16124	190.503	14.50	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	531.70260		0.53170	605.94040	0.60594	531.703	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	441.01630		0.44102	378.95040	0.37895	441.016	13.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	182.21630		0.18222	223.65040	0.22365	182.216	13.16	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	435.09640		0.43510	373.58390	0.37358	435.096	13.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	186.29640		0.18630	228.28390	0.22828	186.296	13.18	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.54250		9.54250	9.43890	9.43890		13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	459.41090		0.45941	396.19740	0.39620	459.411	13.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	176.91090		0.17691	217.29740	0.21730	176.911	13.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	251.24570		0.25125	0.00000	0.00000	251.246	14.04	0.00	7,500	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	408.74570		0.40875	0.00000	0.00000	408.746	14.04	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	471.61940		0.47162	407.32060	0.40732	471.619	13.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	169.11940		0.16912	208.42060	0.20842	169.119	13.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	465.48890		0.46549	401.73040	0.40173	465.489	13.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	172.98890		0.17299	212.83040	0.21283	172.989	13.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,257.93930		1.25794	0.00000	0.00000	1,257.939	14.04	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	15.43930		0.01544	0.00000	0.00000	15.439	14.04	0.00	7,500	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	325.45810		0.32546	278.87240	0.27887	325.458	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	292.95810		0.29296	349.97240	0.34997	292.958	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	288.08820		0.28809	246.05280	0.24605	288.088	13.77	0.00	7,500	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	345.58820		0.34559	407.15280	0.40715	345.588	13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,354.41300		1.35441	1,253.94200	1.25394	1,354.413	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.20	Put	11.91300		0.01191	15.04200	0.01504	11.913	14.30	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,306.06970		1.30607	1,206.01680	1.20602	1,306.070	14.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	13.56970		0.01357	17.11680	0.01712	13.570	14.17	0.00	7,500	0.00
DAUS	On 22/10/2013	Any day expiry			9.57450		9.57450	9.47050	9.47050		13.75	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	425.83450		0.42583	370.36750	0.37037	425.834	13.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	261.33450		0.26133	309.86750	0.30987	261.335	13.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	395.35550		0.39536	343.29260	0.34329	395.356	13.63	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	290.85550		0.29086	342.79260	0.34279	290.855	13.63	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	191.03120		0.19103	165.84790	0.16585	191.031	15.12	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	686.53120		0.68653	765.34790	0.76535	686.531	15.12	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	436.38550		0.43639	379.77520	0.37978	436.386	13.51	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	251.88550		0.25189	299.27520	0.29928	251.885	13.51	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	431.08660		0.43109	375.04710	0.37505	431.087	13.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	256.58660		0.25659	304.54710	0.30455	256.587	13.52	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.57820		9.57820	9.47410	9.47410		13.78	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	363.47050		0.36347	316.80970	0.31681	363.471	13.78	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	335.27050		0.33527	392.70970	0.39271	335.271	13.78	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	189.39860		0.18940	164.71600	0.16472	189.399	15.24	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	711.19860		0.71120	790.61600	0.79062	711.199	15.24	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	391.69520		0.39170	340.62060	0.34062	391.695	13.69	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	303.49520		0.30350	356.52060	0.35652	303.495	13.69	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	386.87390		0.38687	336.35260	0.33635	386.874	13.71	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	308.67390		0.30867	362.25260	0.36225	308.674	13.71	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	382.09980		0.38210	332.35420	0.33235	382.100	13.72	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	313.89980		0.31390	368.25420	0.36825	313.900	13.72	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.58190		9.58190	9.47780	9.47780		13.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	416.29020		0.41629	362.91420	0.36291	416.290	13.62	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	284.39020		0.28439	335.11420	0.33511	284.390	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Call	347.35890		0.34736	302.97290	0.30297	347.359	13.90	0.00	7,500	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	365.45890		0.36546	425.17290	0.42517	365.459	13.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	426.46810		0.42647	371.97170	0.37197	426.468	13.59	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	274.56810		0.27457	324.17170	0.32417	274.568	13.59	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	308.89340		0.30889	0.00000	0.00000	308.893	14.16	0.00	7,500	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	426.99340		0.42699	0.00000	0.00000	426.993	14.16	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	421.35520		0.42136	367.41840	0.36742	421.355	13.60	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	279.45520		0.27946	329.61840	0.32962	279.455	13.60	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,353.43280		1.35343	1,254.33860	1.25434	1,353.433	14.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	21.53280		0.02153	26.53860	0.02654	21.533	14.28	0.00	7,500	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,305.90180		1.30590	0.00000	0.00000	1,305.902	14.15	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	24.00180		0.02400	0.00000	0.00000	24.002	14.15	0.00	7,500	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.61880		9.61880	9.51400	9.51400		14.03	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	361.70740		0.36171	0.00000	0.00000	361.707	14.28	0.00	7,500	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	442.90740		0.44291	0.00000	0.00000	442.907	14.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	481.95150		0.48195	426.02990	0.42603	481.952	13.73	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	293.15150		0.29315	342.02990	0.34203	293.152	13.73	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	476.85990		0.47686	421.40730	0.42141	476.860	13.75	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	298.05990		0.29806	347.40730	0.34741	298.060	13.75	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	471.81530		0.47182	416.83040	0.41683	471.815	13.76	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	303.01530		0.30302	352.83040	0.35283	303.015	13.76	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,351.28710		1.35129	0.00000	0.00000	1,351.287	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	32.48710		0.03249	0.00000	0.00000	32.487	14.24	0.00	7,500	7,500.00
DAUS	On 23/12/2013	Any day expiry			9.65020		9.65020	9.54510	9.54510		14.25	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	451.78340		0.45178	402.04370	0.40204	451.783	14.14	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	391.58340		0.39158	446.94370	0.44694	391.583	14.14	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	447.35610		0.44736	398.17750	0.39818	447.356	14.16	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	397.15610		0.39716	453.07750	0.45308	397.156	14.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry	9.61	Call	442.96750		0.44297	394.35150	0.39435	442.968	14.17	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	402.76750		0.40277	459.25150	0.45925	402.768	14.17	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.73150		9.73150	9.62530	9.62530		14.60	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	842.93420		0.84293	766.48190	0.76648	842.934	13.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	201.43420		0.20143	231.18190	0.23118	201.434	13.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	836.07920		0.83608	759.94220	0.75994	836.079	13.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	204.57920		0.20458	234.64220	0.23464	204.579	13.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	829.25700		0.82926	753.96180	0.75396	829.257	13.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	207.75700		0.20776	238.66180	0.23866	207.757	13.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.75490		9.75490	9.64830	9.64830		14.78	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	876.05540		0.87606	800.29710	0.80030	876.055	13.69	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	211.15540		0.21116	241.99710	0.24200	211.155	13.69	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	869.28460		0.86928	793.82410	0.79382	869.285	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	214.38460		0.21438	245.52410	0.24552	214.385	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	862.54620		0.86255	787.38740	0.78739	862.546	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	217.64620		0.21765	249.08740	0.24909	217.646	13.70	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.72156		116.72156	116.91264	116.91264			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,721.56000		1.72156	1,912.64000	1.91264	1,721.560		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,711.56000		1.71156	1,902.64000	1.90264	1,711.560		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future	114.99	Call	1,731.56000		1.73156	1,922.64000	1.92264	1,731.560		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.43534		93.93849	8.42083	94.06845			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,846.29000		4.84629	4,976.25000	4.97625	4,846.290		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	82,887.16000		82.88716	83,017.12000	83.01712	82,887.160		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.52186		91.48343	8.50689	91.61521			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	280.81000		0.28081	149.03000	0.14903	280.810		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	192.53000		0.19253	60.75000	0.06075	192.530		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	27.40000	0.02740	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	104.38000		0.10438	0.00000	0.00000	104.380		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			458.84400		458.84400	458.99900	458.99900			0.00	0	346.00
GOVI	On 01/08/2013	GOVI	445.99	Call	128,540.00000		12.85400	130,090.00000	13.00900	128,540.000		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	128,440.00000		12.84400	129,990.00000	12.99900	128,440.000		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	128,340.00000		12.83400	129,890.00000	12.98900	128,340.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI			465.32200		465.32200	465.47900	465.47900			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	193,320.00000		19.33200	194,890.00000	19.48900	193,320.000		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	193,220.00000		19.32200	194,790.00000	19.47900	193,220.000		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	193,120.00000		19.31200	194,690.00000	19.46900	193,120.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			212.04400		212.04400	211.28600	211.28600			0.00	0	965.00
IGOV	On 07/11/2013	Index Future			215.06500		215.06500	214.29700	214.29700			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			572.74200		572.74200	573.95800	573.95800			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.89000		95.11000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.87000		95.13000	4.89000	95.11000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.81000		95.19000	4.82000	95.18000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.80000		95.20000	4.81000	95.19000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.80000		95.20000	4.81000	95.19000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.82000		95.18000	4.83000	95.17000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.89000		95.11000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.12000		94.88000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.25000		94.75000	5.28000	94.72000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59380		7.59380	7.62540	7.62540		9.80		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	268.93840		0.26894	296.07390	0.29607	268.938	11.00		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	15.13840		0.01514	10.67390	0.01067	15.138	11.00		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	260.12860		0.26013	286.97740	0.28698	260.129	10.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	16.32860		0.01633	11.57740	0.01158	16.329	10.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	251.40040		0.25140	277.94870	0.27795	251.400	10.91		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	17.60040		0.01760	12.54870	0.01255	17.600	10.91		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.65030		7.65030	7.68120	7.68120		10.09		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	211.83150		0.21183	228.36920	0.22837	211.832	10.25		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	151.53150		0.15153	137.16920	0.13717	151.531	10.25		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	206.00570		0.20601	222.37040	0.22237	206.006	10.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	155.70570		0.15571	141.17040	0.14117	155.706	10.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	200.26400		0.20026	216.45680	0.21646	200.264	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	159.96400		0.15996	145.25680	0.14526	159.964	10.20		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.24927		114.02776	6.24964	114.02495				0.00	0	9,413.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.29	Call	7,557.94000		7.55794	7,555.13000	7.55513	7,557.940		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	7,627.31000		7.62731	7,624.50000	7.62450	7,627.310		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	7,696.62000		7.69662	7,693.81000	7.69381	7,696.620		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.28837		111.72193	6.28877	111.71897			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,479.80000		1.47980	1,476.84000	1.47684	1,479.800		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	1,552.53000		1.55253	1,549.57000	1.54957	1,552.530		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	1,625.21000		1.62521	1,622.25000	1.62225	1,625.210		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.01106		122.05706	5.01626	122.04567		1.37	0.00	0	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,601.43000		92.60143	92,590.04000	92.59004	92,601.430	1.47	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	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.96633		116.97404	4.97248	116.96230		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,239.21000		1.23921	1,229.42000	1.22942	1,239.210	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	56.99000		0.05699	58.94000	0.05894	56.990	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,256.00000		1.25600	1,246.16000	1.24616	1,256.000	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	54.96000		0.05496	56.86000	0.05686	54.960	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,272.85000		1.27285	1,262.96000	1.26296	1,272.850	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	52.99000		0.05299	54.84000	0.05484	52.990	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.89231		118.54711	4.89908	118.53598		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,332.99000		1.33299	1,323.88000	1.32388	1,332.990	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	80.24000		0.08024	82.26000	0.08226	80.240	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,304.75000		1.30475	1,295.71000	1.29571	1,304.750	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	84.39000		0.08439	86.48000	0.08648	84.390	1.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.65	Call	1,318.85000		1.31885	1,309.77000	1.30977	1,318.850	1.14		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	82.29000		0.08229	84.34000	0.08434	82.290	1.14		0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.77274		113.34397	4.78069	113.33294				0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	603.93000		0.60393	592.90000	0.59290	603.930			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	576.41000		0.57641	565.38000	0.56538	576.410			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	590.17000		0.59017	579.14000	0.57914	590.170			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.86192		132.81622	6.86248	132.81035		9.14		42,501,190.40	320	54,717.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,543.81000		123.54381	123,537.94000	123.53794	123,543.810	9.57		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	9.57		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,909.69000		1.90969	1,921.44000	1.92144	1,909.690	9.16		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,560.58000		2.56058	2,578.20000	2.57820	2,560.580	9.16		0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,013.02000		3.01302	3,023.54000	3.02354	3,013.020	9.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,577.39000		1.57739	1,593.78000	1.59378	1,577.390	9.24		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,759.99000		4.75999	4,766.82000	4.76682	4,759.990	9.35		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	779.71000		0.77971	792.41000	0.79241	779.710	9.35		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,679.36000		1.67936	1,691.10000	1.69110	1,679.360	9.14		0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,859.09000		2.85909	2,876.70000	2.87670	2,859.090	9.14		0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.91499		134.69143	6.91559	134.68528		9.90		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,365.58000		12.36558	12,364.46000	12.36446	12,365.580	10.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	411.58000		0.41158	416.61000	0.41661	411.580	10.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	17,186.33000		17.18633	17,182.02000	17.18202	17,186.330	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	97.47000		0.09747	99.31000	0.09931	97.470	10.31	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,904.15000		1.90415	1,911.56000	1.91156	1,904.150	9.76	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	6,258.21000		6.25821	6,271.77000	6.27177	6,258.210	9.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,204.51000		12.20451	12,203.54000	12.20354	12,204.510	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	430.25000		0.43025	435.43000	0.43543	430.250	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,285.01000		12.28501	12,283.96000	12.28396	12,285.010	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	420.83000		0.42083	425.93000	0.42593	420.830	10.31	0.00	0	0.00
R186	On 06/02/2014	Bond Future			6.96270		131.21228	6.96323	131.20695		10.40	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,506.76000		9.50676	9,509.87000	9.50987	9,506.760	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,816.14000		1.81614	1,824.58000	1.82458	1,816.140	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,368.23000		9.36823	9,371.43000	9.37143	9,368.230	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,862.72000		1.86272	1,871.25000	1.87125	1,862.720	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,437.42000		9.43742	9,440.57000	9.44057	9,437.420	10.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,839.31000		1.83931	1,847.79000	1.84779	1,839.310	10.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.01195		132.98990	7.01247	132.98477			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	961.76000		0.96176	956.63000	0.95663	961.760		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	766.39000		0.76639	761.26000	0.76126	766.390		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	864.13000		0.86413	859.00000	0.85900	864.130		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future			299.33764		299.33764	299.27517	299.27517			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	4,347.64000		4.34764	4,285.17000	4.28517	4,347.640		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	4,337.64000		4.33764	4,275.17000	4.27517	4,337.640		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	4,327.64000		4.32764	4,265.17000	4.26517	4,327.640		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.86214		106.19860	4.87309	106.18368		0.81	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,952.92000		68.95292	68,938.00000	68.93800	68,952.920		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.74890		107.69801	4.76278	107.68273		0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	222.74000		0.22274	215.20000	0.21520	222.740		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	177.51000		0.17751	185.25000	0.18525	177.510		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	228.67000		0.22867	221.00000	0.22100	228.670		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	172.44000		0.17244	180.05000	0.18005	172.440		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	234.70000		0.23470	226.89000	0.22689	234.700		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	167.47000		0.16747	174.94000	0.17494	167.470		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.54329		104.73763	4.56056	104.72283		0.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	652.37000		0.65237	639.94000	0.63994	652.370		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	41.20000		0.04120	43.57000	0.04357	41.200		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	637.65000		0.63765	625.33000	0.62533	637.650		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	43.46000		0.04346	45.94000	0.04594	43.460		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	645.10000		0.64510	632.73000	0.63273	645.100		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	42.42000		0.04242	44.85000	0.04485	42.420		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.15558		106.15661	4.17980	106.14183			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	367.54000		0.36754	352.76000	0.35276	367.540		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.74	Call	355.42000	0.35542	340.64000	0.34064	355.420		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	361.48000	0.36148	346.70000	0.34670	361.480		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.71097	226.71097	224.18565	224.18565			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,720.97000	3.72097	1,195.65000	1.19565	3,720.970		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	3,710.97000	3.71097	1,185.65000	1.18565	3,710.970		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	3,700.97000	3.70097	1,175.65000	1.17565	3,700.970		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.48839	113.25477	5.48324	113.27462		3.19	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,041.57000	100.04157	100,061.42000	100.06142	100,041.570	3.37	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.50514	110.69438	5.49962	110.71433		3.14	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,377.60000	1.37760	1,392.72000	1.39272	1,377.600	3.17	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	640.42000	0.64042	635.59000	0.63559	640.420	3.17	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,079.48000	2.07948	2,096.92000	2.09692	2,079.480	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	344.53000	0.34453	342.02000	0.34202	344.530	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,106.86000	2.10686	2,124.36000	2.12436	2,106.860	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	336.48000	0.33648	334.03000	0.33403	336.480	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,134.37000	2.13437	2,151.94000	2.15194	2,134.370	3.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Put	328.58000		0.32858	326.20000	0.32620	328.580	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,464.86000		108.46486	108,484.81000	108.48481	108,464.860	3.31	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	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.51491		112.18283	5.50873	112.20377		3.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,586.81000		2.58681	2,604.63000	2.60463	2,586.810	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	428.38000		0.42838	425.26000	0.42526	428.380	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,073.93000		2.07393	2,090.43000	2.09043	2,073.930	3.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	612.33000		0.61233	607.89000	0.60789	612.330	3.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,535.82000		2.53582	2,553.52000	2.55352	2,535.820	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	443.52000		0.44352	440.28000	0.44028	443.520	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,561.27000		2.56127	2,579.03000	2.57903	2,561.270	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	435.90000		0.43590	432.72000	0.43272	435.900	3.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.51761		109.54143	5.51082	109.56292			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	763.68000		0.76368	785.17000	0.78517	763.680		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	700.92000		0.70092	722.41000	0.72241	700.920		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	732.30000		0.73230	753.79000	0.75379	732.300		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.68131		111.60532	5.67111	111.65498		4.28	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,721.82000		102.72182	102,771.48000	102.77148	102,721.820	4.51	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	4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.70521		113.18107	5.69440	113.23125		4.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,086.13000		3.08613	3,128.67000	3.12867	3,086.130	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	413.03000		0.41303	405.39000	0.40539	413.030	4.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	3,121.83000	3.12183	3,164.53000	3.16453	3,121.830	4.38	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	403.71000	0.40371	396.23000	0.39623	403.710	4.38	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	3,157.68000	3.15768	3,200.53000	3.20053	3,157.680	4.38	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	394.56000	0.39456	387.23000	0.38723	394.560	4.38	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	5,874.50000	5.87450	5,923.46000	5.92346	5,874.500	4.48	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	61.67000	0.06167	60.45000	0.06045	61.670	4.48	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			5.72230	110.67226	5.71066	110.72383		4.30	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	3,539.86000	3.53986	3,581.90000	3.58190	3,539.860	4.48	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	587.73000	0.58773	578.20000	0.57820	587.730	4.48	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	3,573.11000	3.57311	3,615.29000	3.61529	3,573.110	4.49	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	578.15000	0.57815	568.76000	0.56876	578.150	4.49	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	3,506.73000	3.50673	3,548.63000	3.54863	3,506.730	4.48	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	597.45000	0.59745	587.78000	0.58778	597.450	4.48	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			5.73955	112.17159	5.72708	112.22417			0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	1,299.27000	1.29927	1,351.85000	1.35185	1,299.270		0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	1,340.81000	1.34081	1,393.39000	1.39339	1,340.810		0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	1,257.72000	1.25772	1,310.30000	1.31030	1,257.720		0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R206	On 01/08/2013	Bond Future			4.94333	101.52256	4.95716	101.51647		0.27	0.00	0	0.00	
R206	On 01/08/2013	Bond Future	103.94	Call	30,524.45000	30.52445	30,518.36000	30.51836	30,524.450	0.29	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.29	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.39828		102.95599	4.43367	102.94965		0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.71000		0.01971	17.40000	0.01740	19.710	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	39.12000		0.03912	43.15000	0.04315	39.120	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	20.42000		0.02042	18.06000	0.01806	20.420	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	38.03000		0.03803	42.01000	0.04201	38.030	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	21.15000		0.02115	18.72000	0.01872	21.150	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	36.97000		0.03697	40.88000	0.04088	36.970	0.10	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.90816		107.52986	5.90332	107.55657		5.25	21,505,972.00	200	7,664.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,958.67000		99.95867	99,985.38000	99.98538	99,958.670	5.53	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	5.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.93864		109.04808	5.93357	109.07502		5.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,263.81000		4.26381	4,289.28000	4.28928	4,263.810	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	361.07000		0.36107	359.60000	0.35960	361.070	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,306.27000		4.30627	4,331.79000	4.33179	4,306.270	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	352.77000		0.35277	351.35000	0.35135	352.770	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,348.85000		4.34885	4,374.42000	4.37442	4,348.850	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	344.63000		0.34463	343.26000	0.34326	344.630	5.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.96397		106.87489	5.95851	106.90285		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,212.23000		4.21223	4,236.57000	4.23657	4,212.230	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	720.71000		0.72071	717.09000	0.71709	720.710	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,136.56000		4.13656	4,160.78000	4.16078	4,136.560	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	743.40000		0.74340	739.66000	0.73966	743.400	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,174.34000		4.17434	4,198.62000	4.19862	4,174.340	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	731.98000		0.73198	728.30000	0.72830	731.980	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.99293		108.32282	5.98712	108.35143			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,061.99000		1.06199	1,090.60000	1.09060	1,061.990		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	964.69000		0.96469	993.30000	0.99330	964.690		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,013.35000		1.01335	1,041.96000	1.04196	1,013.350		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.00117		106.89054	5.99632	106.92077		5.94	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,846.07000		97.84607	97,876.30000	97.87630	97,846.070		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		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.03392		105.00384	6.02887	105.03434		6.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,886.02000		4.88602	4,914.89000	4.91489	4,886.020		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	440.19000		0.44019	438.56000	0.43856	440.190		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,933.62000		4.93362	4,962.54000	4.96254	4,933.620		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	430.56000		0.43056	428.98000	0.42898	430.560		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,981.34000		4.98134	5,010.32000	5.01032	4,981.340		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	421.10000		0.42110	419.58000	0.41958	421.100		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,477.37000		8.47737	8,507.88000	8.50788	8,477.370		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	66.80000		0.06680	66.81000	0.06681	66.800		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.06125		106.41574	6.05586	106.44732		6.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,836.56000		4.83656	4,864.02000	4.86402	4,836.560		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	894.80000		0.89480	890.68000	0.89068	894.800		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,879.02000		4.87902	4,906.55000	4.90655	4,879.020		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	881.39000		0.88139	877.34000	0.87734	881.390		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,794.23000		4.79423	4,821.62000	4.82162	4,794.230		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.74	Put	908.38000		0.90838	904.19000	0.90419	908.380	6.65	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.08807		104.46085	6.08239	104.49312			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,195.21000		1.19521	1,227.48000	1.22748	1,195.210		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,251.20000		1.25120	1,283.47000	1.28347	1,251.200		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,139.20000		1.13920	1,171.47000	1.17147	1,139.200		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.86367		85.22911	7.84897	85.36344		14.15	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	8.00	Call	2,870.26000		2.87026	0.00000	0.00000	2,870.260	14.29	5,740,520.00	2,000	2,000.00
R209	On 01/08/2013	Bond Future	8.00	Put	1,640.11000		1.64011	0.00000	0.00000	1,640.110	14.29	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	75,280.00000		75.28000	75,414.33000	75.41433	75,280.000	14.72	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	14.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.92668		83.28814	7.91159	83.42415		16.13	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,370.87000		8.37087	8,487.74000	8.48774	8,370.870	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,126.28000		1.12628	1,107.14000	1.10714	1,126.280	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,430.90000		8.43090	8,548.04000	8.54804	8,430.900	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,108.23000		1.10823	1,089.36000	1.08936	1,108.230	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,491.05000		8.49105	8,608.46000	8.60846	8,491.050	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,090.42000		1.09042	1,071.82000	1.07182	1,090.420	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,807.58000		12.80758	12,937.71000	12.93771	12,807.580	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	319.59000		0.31959	313.71000	0.31371	319.590	16.72	0.00	0	980.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future			7.98429		84.40805	7.96874	84.54645		16.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,382.06000		7.38206	7,484.90000	7.48490	7,382.060	16.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,659.97000		2.65997	2,624.41000	2.62441	2,659.970	16.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,435.40000		7.43540	7,538.56000	7.53856	7,435.400	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,632.18000		2.63218	2,596.94000	2.59694	2,632.180	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,488.86000		7.48886	7,592.33000	7.59233	7,488.860	16.69	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,604.65000		2.60465	2,569.72000	2.56972	2,604.650	16.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.04229		82.40661	8.02631	82.54707			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	1,805.45000		1.80545	1,664.99000	1.66499	1,805.450		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	1,714.79000		1.71479	1,574.33000	1.57433	1,714.790		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	1,624.27000		1.62427	1,483.81000	1.48381	1,624.270		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.93391		175.93391	175.89544	175.89544			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,943.91000		2.94391	2,905.44000	2.90544	2,943.910		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	2,933.91000		2.93391	2,895.44000	2.89544	2,933.910		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	2,923.91000		2.92391	2,885.44000	2.88544	2,923.910		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.60777	130.60777	130.58516	130.58516			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	617.77000	0.61777	595.16000	0.59516	617.770		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	607.77000	0.60777	585.16000	0.58516	607.770		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	597.77000	0.59777	575.16000	0.57516	597.770		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			139.63642	139.63642	139.33220	139.33220			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,646.42000	1.64642	1,342.20000	1.34220	1,646.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	1,636.42000	1.63642	1,332.20000	1.33220	1,636.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	1,626.42000	1.62642	1,322.20000	1.32220	1,626.420		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.55764	97.64266	7.55315	97.68428		12.00	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,027.64000	87.02764	87,069.26000	87.06926	87,027.640	12.51	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	12.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.62071	95.48451	7.61610	95.52657		13.52	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,110.96000	9.11096	9,152.72000	9.15272	9,110.960	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	831.11000	0.83111	830.81000	0.83081	831.110	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,175.95000	9.17595	9,217.75000	9.21775	9,175.950	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	816.24000	0.81624	815.98000	0.81598	816.240	14.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.61	Call	9,241.05000		9.24105	9,282.88000	9.28288	9,241.050	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	801.60000		0.80160	801.37000	0.80137	801.600	14.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.67926		96.76838	7.67444	96.81171		13.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,763.61000		7.76361	7,801.79000	7.80179	7,763.610	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,330.73000		2.33073	2,325.58000	2.32558	2,330.730	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,650.73000		7.65073	7,688.74000	7.68874	7,650.730	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,383.10000		2.38310	2,377.78000	2.37778	2,383.100	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,707.10000		7.70710	7,745.20000	7.74520	7,707.100	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,356.79000		2.35679	2,351.56000	2.35156	2,356.790	14.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.73546		94.54082	7.73048	94.58497			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	672.07000		0.67207	627.92000	0.62792	672.070		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	851.35000		0.85135	807.20000	0.80720	851.350		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	761.65000		0.76165	717.50000	0.71750	761.650		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.95775		86.61345	7.94304	86.75540		14.85	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,165.55000		76.16555	76,307.50000	76.30750	76,165.550	15.44	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	15.44	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.02061		84.55226	8.00551	84.69602		16.79	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	2,998.68000		2.99868	3,073.53000	3.07353	2,998.680	16.71	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	5,040.56000		5.04056	4,971.65000	4.97165	5,040.560	16.71	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,918.98000		2.91898	2,992.67000	2.99267	2,918.980	16.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	5,158.96000		5.15896	5,088.89000	5.08889	5,158.960	16.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	2,958.56000		2.95856	3,032.83000	3.03283	2,958.560	16.70	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
R214	On 07/11/2013	Bond Future	7.80	Put	5,099.39000		5.09939	5,029.90000	5.02990	5,099.390	16.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.10051		111.27305	8.09094	111.39095			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	3,291.50000		3.29150	3,173.60000	3.17360	3,291.500		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	3,161.95000		3.16195	3,044.05000	3.04405	3,161.950		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	3,032.65000		3.03265	2,914.75000	2.91475	3,032.650		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.16703		108.42316	8.15720	108.54249			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	4,098.00000		4.09800	3,978.67000	3.97867	4,098.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	3,968.67000		3.96867	3,849.34000	3.84934	3,968.670		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	3,839.60000		3.83960	3,720.27000	3.72027	3,839.600		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	971.77940		0.09718	972.40200	0.09724	971.779	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	5.77940		0.00058	6.40200	0.00064	5.779	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	874.92440		0.08749	875.76650	0.08758	874.924	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	8.92440		0.00089	9.76650	0.00098	8.924	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	779.55720		0.07796	780.66810	0.07807	779.557	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	13.55720		0.00136	14.66810	0.00147	13.557	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	504.86840		0.05049	506.76430	0.05068	504.868	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	426.86840	0.04269	428.76430	0.04288	426.868	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	458.64910	0.04586	460.56830	0.04606	458.649	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	480.64910	0.04806	482.56830	0.04826	480.649	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	417.77410	0.04178	419.71100	0.04197	417.774	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	539.77410	0.05398	541.71100	0.05417	539.774	13.73	0.00	0	0.00
Total for Derivatives :										769,281,279.88	312,133	2 054 660.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.83833			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.94000	107.31095	5.94000	107.29388			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.07439			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.95000	112.49274	6.95000	112.47186			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.47436	8.00000	47.46424			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.70500	102.62611	7.70500	102.60502			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.09000	104.68298	6.09000	104.66592		651,630,000.00	0.00	107,000	10,488,000.00
AB07	On 07/03/2014	Spot Bond			6.07000	103.88560	6.07000	103.86872			0.00	0	8,429,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.35726			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			7.17000	111.05436	7.17000	111.03311			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	101.03674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.60000	134.81266	0.60000	134.76740			3,051,000,000.00	5,085,000	51,590,000.00
ABCP13	On 07/12/2023	Spot Bond	1.19000	145.09780	1.19000	285.27177			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89234			0.00	0	21,400,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.50765			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.78079			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.15753			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.20992			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.24473			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.35000	110.80418	6.35000	110.78535			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.79816			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.67000	104.98275	6.67000	104.96403			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.15717			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.86642			0.00	0	2,600,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.83950			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.82453			0.00	0	12,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.89732			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond	5.77000	104.51732	5.77000	104.50111			173,100,000.00	30,000	730,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.10416			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01494			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.35047	4.35000	128.29446			0.00	0	475,000.00
ABLI03	On 15/03/2015	Spot Bond	1.86000	125.19390	1.86000	125.14760			0.00	0	1,960,000.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	117.10062	1.85000	117.05731			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	104.15602	2.75000	104.11490			0.00	0	500,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.47000	121.55735	9.47000	121.52629			0.00	0	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12574			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.22708			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.29439			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.49680			0.00	0	2,700,000.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	114.05780	3.15000	114.01157			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.75663	100.00000	30.68213			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.93000	172.15901	0.93000	172.09965			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.40721	2.76000	151.34744			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.96000	179.89863	0.96000	179.83644			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	178.03856	1.55000	177.97418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	6.46625	74.53577	6.46625	74.51906			19,398,750,000.00	3,000,000	1,500,000.00
ABN34	On 29/01/2018	Spot Bond	6.46625	74.53577	6.46625	74.51906			5,302,325,000.00	820,000	410,000.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.71224	84.61000	14.68755			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.15000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.14295			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.06000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.91386	100.00000	38.84004			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.98000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.26000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.18000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.79095			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.63396			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.81000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.21000	107.41732	6.21000	107.39927			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.07000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.54000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.94000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.26000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94701			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.88000	118.74341	5.88000	118.72470			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66939			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.08000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69000	103.88900	1.69000	108.33023			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.80500	110.68839	1.80500	158.56708			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.11000	123.81761	2.11000	206.12497			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.14000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.49000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.83000	101.91708	7.83000	101.16899			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.87000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.11000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	96.12000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.22818			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	93.19000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.77000	114.36510	6.77000	114.34441			352,040,000.00	52,000	3,052,000.00
ABS5	On 01/05/2015	Spot Bond	5.89000	104.83169	5.89000	104.81515			371,070,000.00	63,000	2,463,000.00
ABS6	On 01/06/2020	Spot Bond	7.37500	108.33282	7.37500	108.31126			590,000,000.00	80,000	2,279,000.00
ABS7	On 11/09/2026	Spot Bond	8.48000	104.22368	8.48000	104.20016			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.31000	109.45871	6.31000	109.44023			0.00	0	357,000.00
ABS11	On 11/06/2014	Spot Bond	0.60000	128.65083	0.60000	128.60762			5,043,000,000.00	8,405,000	24,320,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.28905	4.00000	124.23582			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	0.99000	147.55747	0.99000	290.10924			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.16001	113.31686	-0.16001	128.11132			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.90500	131.71227	0.90500	134.31169			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.90798			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19775			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.67247	100.00000	25.60960			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.78454			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.78454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond	8.50500	104.09659	8.50500	104.09658			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.04000	109.44923	10.04000	109.42010			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.02366			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.64862	100.00000	1.64359			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.02432			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.03353			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12339			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.82656	100.00000	9.79657			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11325			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.02301			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.80502	11.00000	56.78878			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.28900	100.00000	6.26980			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98129			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96149			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.24833			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31066			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45062			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24823			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.29041			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30897			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.30834			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.30834			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.32310			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21450			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.32310			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.29357			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.40400			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19081			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17238			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08233			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17238			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.26514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000	0.00000	101.30711			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	101.32399			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	101.29026			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.08792			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.21450			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.71300			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		7.66500	113.68381	7.66500	113.66035			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.11333			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.03000	104.09084	7.03000	104.07097			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.39233			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	100.50660			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	101.31221			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.41752			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.29815	100.00000	5.28637			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.50646	100.00000	5.49434			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	75.56807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	139.91112			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	139.93495			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.24818			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01706			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01706			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.41752			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.89511			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.20598			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.19586			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.45192			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.51675			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.45069			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.28108			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.09209			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.32555			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.77528			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07179			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.25327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.60092			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22429			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03051			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22641			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.21946			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09135			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06262			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11838			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22303			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16394			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09642			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11500			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.72269	10.23000	101.69511			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13345			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10487			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.55207			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.90982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.04697		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	7.78000	113.74594	7.78000	113.72209		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21791		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.72481	1.75000	106.80543		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11331		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11655		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19483		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.23680		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.15285		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13101		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.22840		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18644		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27875		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19483		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.24519		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22170		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.22840		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.18832		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.25991			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.28184			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.00530			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.02540			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.10475			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.13009			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.28700			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.27540			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37098			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.20322			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.35757			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.36260			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37098			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.25834			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	101.30391			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	101.30391			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	103.17476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	103.91178			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11925			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98542			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10748			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.41578			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	100.00000	1.46205	100.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.30425			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09439			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.55115	100.00000	5.53771			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.60352			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.67051			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.75969			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.45584			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.40500	100.93085	6.40500	100.91277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.60261			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.70981			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.00000	109.01119	7.00000	108.99080		4,200,000,000.00		600,000	3,800,000.00
AIR02	On 30/04/2023	Spot Bond	7.92000	126.22851	7.92000	126.20173		16,156,800,000.00		2,040,000	1,020,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.95685	100.00000	43.84919		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	6.14000	114.13455	6.14000	114.11579		9,265,260,000.00		1,509,000	9,161,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.93261	100.00000	41.82990		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.27742	100.00000	12.25025		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.05500	163.44112	2.05500	163.37977		0.00		0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.60384	3.85000	126.96021		0.00		0	190,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.63252		0.00		0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48144		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.97638		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	7.25000	112.50996	7.25000	112.48807		0.00		0	4,500,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60065		0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.62634		0.00		0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.61792	100.00000	61.46701		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.33473			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.48000		112.78163	6.48000	112.76199			207,360,000.00	32,000	5,032,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.04104			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.25711			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.26500		102.12168	6.26500	102.10451			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94134			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.65000		103.84741	6.65000	103.82885			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.22000		111.36808	7.22000	111.34650			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.33049			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.64414		108.41230	9.64414	105.79495			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.32729			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.76992		104.85290	9.76992	103.54130			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.78665		104.76000	9.78665	103.49125			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.32714			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.80338		105.15768	9.80338	103.51229			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.32079		106.97084	10.32079	106.88199			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.36037			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.36037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36043			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.89414	104.08942	9.89414	103.02944			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.85742	106.74800	9.85742	103.83217			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.76992	104.85290	9.76992	103.54130			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.70185	106.49251	9.70185	104.32495			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.84494	98.86378	8.84494	103.91004			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.28730			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27173			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27173			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.19942			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.88695	103.57592	9.88695	102.62038			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	9.99500	105.22772	9.99500	105.19918			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.05532	10.22500	102.49389			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16109			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.05557	12.22500	101.29367			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.25201			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.65000	64.56273	9.65000	105.05670			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.21257			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24544			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24544			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.19678			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90265			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.64414	108.57593	12.64414	106.11310			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.76855	106.64376	13.76855	106.52689			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.62904	106.60093	12.62904	104.79731			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.67116			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.67116			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.67116			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.73639			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.18452	100.00000	8.16899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.23178	100.00000	21.17978				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.32331	100.00000	19.27598				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.92797	100.00000	11.89875				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.94038	100.00000	11.91145				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.42148	100.00000	14.38616				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.49596	100.00000	12.46537				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.75068	100.00000	56.64300				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53146				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.36056				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39375				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.90000	112.16722	0.90000	177.21792				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.84000	104.59434	6.84000	164.39658				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.84000	105.82068	6.84000	164.49467				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.22500	108.83084	7.22500	108.80975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.29216			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99661			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01822			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.63314			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.35718			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.47001			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.14607			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.96843	100.00000	52.84012			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	90.57479	100.00000	90.36117			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.55000	103.40968	6.55000	103.39158			0.00	0	132,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.66885			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52669			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53847			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57773			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.61696			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72647			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.93175	100.00000	5.91723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.36429			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.38414			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39264			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39548			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42946			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.47470			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.80228	100.00000	5.78807			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.80228	100.00000	5.78807			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15671			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25720			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.28460			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.99000	107.57939	6.99000	107.55931			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36678			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51271			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.89500	107.88336	5.89500	107.86604			583,605,000.00	99,000	2,599,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.96656			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90763			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.57339			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.48841			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.34036	100.00000	6.32500			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.99969			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.99823			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21139			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03229			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21459			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.62463			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.34454	100.00000	11.31676			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.47000	109.57238	6.47000	109.55342			213,510,000.00	33,000	2,933,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	7.87000	119.24058	7.87000	119.21557			157,400,000.00	20,000	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.61541			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.50603			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.57000	108.13534	7.57000	108.11351			598,030,000.00	79,000	8,076,000.00
CBL12	On 06/09/2018	Spot Bond	9.56000	109.51396	9.56000	109.48617			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.50085			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.81000	110.93433	9.81000	110.90499			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.33293			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.77000	105.73621	7.77000	105.71431			598,290,000.00	77,000	1,177,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.94909			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.25000	106.32853	10.25000	106.29918			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.36205			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.79331			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.27383			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.47000	82.25019	8.47000	100.49526			135,520,000.00	16,000	8,000.00
CCT01	On 23/06/2023	Spot Bond	8.67000	131.03569	8.67000	131.00515			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.52000	127.01215	8.52000	126.98304			5,112,000,000.00	600,000	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	8.11000	124.94323	8.11000	124.91625			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.11634			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.12000	106.44774	10.12000	106.41919			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15662			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.03852			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.19364			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.74874			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.09558			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20619			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20619			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20619			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.78630			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21463			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13019			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06260			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97264			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.03260			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.03224			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13014			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07102			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.03415			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98156			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98246			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.76165			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23152			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17241			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.18925			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.60000	103.78217	9.60000	103.75572			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.18000	102.62724	7.18000	102.60753			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02424			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.55220			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.89199			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.89199			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	23.61161	100.00000	23.55442			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.41996	100.00000	23.36322			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24825			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	60.35052	100.00000	60.20432			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	60.69801	100.00000	60.54936			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.84011			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
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	100.00000	0.00000	101.67687			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.91632	10.11000	103.88801			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.67687			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.79751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.53189			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.72881			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.66857	2.76000	110.57931			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	107.50206	3.14000	110.52102			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.84011	8.25000	101.81773			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.85861			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.67687			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.67687			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.41634	3.10000	110.13472			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.26484	2.40000	109.99222			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.81108			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40536			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.70531			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.68115			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.69067			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.94000	105.52210	6.94000	105.50242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.72561			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.71476			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54769			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55812			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	6.99000	105.69374	6.99000	105.67390			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	6.99000	105.69374	6.99000	105.67390			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.04000	108.97668	7.04000	108.95597			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28200			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42705			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10655			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11397			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.60097			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.60097			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.09513	100.17539	50.97116			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.81358			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.12665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.30152			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.94840			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.94447			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.22045	9.35000	102.19464			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.22045	9.35000	102.19464			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.89671			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.89638			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.90996			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.19552			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.91185			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.02161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06719			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06719			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06719			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06719			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06719			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07481			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.58000	111.10600	7.58000	111.08354			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51161			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01720			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06895			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06895			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39873			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47601			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91357			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72871			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17804			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16964			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.98259			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.93625			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.87259			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18584			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.63045			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43936			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.07764			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97344			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13605			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32907			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32907			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32907			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32907			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.20979			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.83424			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24225			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22704			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07466			0.00	0	4,114,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22704			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89065			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37816			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07470			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07470			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06771			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.22580	100.00000	6.21072			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.34584			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.14775			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.11000	102.81114	9.11000	102.86938			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.63000	105.53838	9.63000	104.39475			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01494			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.39109			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.14406			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52055			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.44904			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.26002	8.80500	100.49292			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04797			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77030			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.44898			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	100.00000	0.95311	100.00000	0.94687			0.00	0	30,000,000.00
CLN327	On 20/06/2023	Spot Bond	100.00000	0.01079	100.00000	0.01071		3,000,000,000,000.00	30,000,000	60,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	24.53136	100.00000	24.47646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	24.53136	100.00000	24.47646			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.80468	7.01000	36.41622			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	170.82994			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.22500	108.83084	7.22500	135.52255			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.84000	37.22898	6.84000	164.39658			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.84000	37.61563	6.84000	164.49467			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.11355			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.96917			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.83821			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.83821			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29885			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20437			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22298			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83115			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52055			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10412			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.54000	114.75518	7.54000	110.23772			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.36000	110.94931	7.36000	110.92727			0.00	0	5,000,000.00
COJ05	On 05/06/2023	Spot Bond	8.38000	131.24707	8.38000	131.21749			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.94000	113.77835	6.94000	113.75703			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.97000	117.88216	7.97000	117.85714			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.42000	105.76408	8.42000	105.74025			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.57000	106.28519	9.57000	106.25804			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.85936			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.87405			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.48754			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34241			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23262			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.08162			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93913			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.83000	102.63498	10.83000	103.20756			0.00	0	225,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.36090			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.49500	102.00501	6.49500	102.91672			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.31795			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.26739			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33230			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.20224			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.94000	103.43093	5.94000	103.41436			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.74000	132.19584	5.74000	124.70438			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.62500	117.80644	6.62500	117.78523		2,663,250,000.00		402,000	36,602,000.00
DV23	On 27/02/2023	Spot Bond	7.10000	122.48201	7.10000	122.45841		5,062,300,000.00		713,000	86,733,000.00
E170	On 01/08/2020	Spot Bond	6.23500	145.69122	6.23500	145.66652		87,290,000,000.00		14,000,000	25,853,200.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.23554			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.76582			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.74587			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.73229			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.43677			0.00	8,000,000	5,000,000.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.98932			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.23500	125.19313	1.23500	125.14895			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.30500	112.20210	1.30500	112.16229			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.82000	118.14844	7.82000	118.12341			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.72000	119.41707	7.72000	119.39250			0.00	0	5,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.62000	110.48820	8.62000	110.46285			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.01686			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.22523			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.33362			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.02048	100.00000	38.92595			0.00	0	8,600,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.97358	3.00000	124.92354			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.90000	110.63304	9.90000	110.60352			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.20744			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.56002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.88371			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.17000	88.02267	8.17000	102.89981			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.07890			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.07195			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07408			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.08051			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.08202			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06333			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.06604			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.06824			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06366			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.06826			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07143			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.36000	106.79650	5.36000	106.78107			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.93000	114.77037	5.93000	114.75205		699,740,000.00		118,000	204,000,000.00
ES23	On 25/01/2023	Spot Bond	6.63000	127.00310	6.63000	126.98022		0.00		0	246,000,000.00
ES26	On 02/04/2026	Spot Bond	7.40500	104.70926	7.40500	104.68847		152,024,650,000.00		20,530,000	58,965,000.00
ES33	On 15/09/2033	Spot Bond	8.37000	92.93872	8.35500	93.05418		11,533,860,000.00		1,378,000	650,764,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94709			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62174			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.82642			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01255			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.74325	100.00000	10.71723			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.45462	100.00000	10.42930			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11245			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11649			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12938			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13662			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	5.99000	105.40072	5.99000	105.38381		287,520,000.00	48,000	13,666,000.00	
FRB05	On 21/12/2018	Spot Bond	7.65000	107.34237	7.65000	107.32023		7,848,900,000.00	1,026,000	513,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.14010			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14004			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.51077			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.89967			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.45000	115.86025	9.45000	115.83086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.58595			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.32560	100.00000	71.14326			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.00500	132.42937	1.00500	133.27150			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.03000	147.06153	1.03000	289.13384			0.00	0	3,500,000.00
FRBI28	On 31/03/2028	Spot Bond	1.78500	110.96346	1.78500	158.96122			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.00000	125.90209	2.00000	209.59573			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.15000	118.10906	6.15000	118.08961			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.91470	100.00000	28.85105			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.91470	100.00000	28.85105			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14400	55.47493	8.14400	54.74178			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.39999	9.50600	34.49688			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.17012	9.74000	33.25887			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	91.65664	100.00000	91.43199			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.61649			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91349			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.08270			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.91611			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.91611			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000	0.00000	101.98843			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.91767			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.46758			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond		0.00000	100.00000	0.00000	99.89737			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.75526			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.24830			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.38664			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.60538			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.04004	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.04004	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.72791			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37098			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.68896			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.83089			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.29889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.27960		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02928		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34584		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.03219	6.00000	100.00000		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59869		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.91763		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.44136		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54181		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.81921		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.68395		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.90095		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.02094		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.81420		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75578		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.56691		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.53679		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94430		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.91930		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.85091			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94763			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64217			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.38574	100.09221	12.35571			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.20658			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.04260			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.46062			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.65280			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.92350			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.57364			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35283			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.36972			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23644			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.27036			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.71403			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.76365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.16909			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.76365			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.15261			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.24519			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	48.49346	13.22500	103.96801			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.16461			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.73714			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.73714			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.16628			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.78779			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.77165			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		2.64500	94.59790	2.64500	98.18345			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	104.84632			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.10380			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		100.00000	0.95311	100.00000	0.94687			0.00	0	50,000,000.00
FRC172	On 21/02/2018	Spot Bond		100.00000	1.44465	100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
FRC173	On 30/06/2017	Spot Bond		100.00000	2.26440	100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.62088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35786			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34948			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56361			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.60338			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70948			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13863			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44424			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.24500	130.32129	2.24500	121.10644			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.37644			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39161			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.22500	119.26909	2.22500	121.29232			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.76084	0.17999	117.53270			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.24500	115.99392	2.24500	121.10644			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.76491	1.15999	122.28465			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	109.03539	1.22999	123.96558			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50481			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.37534	100.00000	20.32598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.23418			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.94111			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.09751	4.73000	111.04775			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.97753			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18072			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.36635			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.82938			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61579			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.55178			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32093			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.79535			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31924			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.63546			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.02842			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91283			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.85291	100.00000	7.80569			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01254			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.85000	101.38998	9.85000	100.53937		120,061,650,000.00	12,189,000	6,094,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.84868			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.66000	102.06577	6.66000	101.20692			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.24769			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32671			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.38060			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44665			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48804			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.85376	3.30000	137.79748			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.71087			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.52996			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.53946			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.13534			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.62914			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.29326			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.21940			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.54000	140.91178	1.54000	277.03913			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.04000	146.93785	1.04000	288.89063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	1.76000	138.35555	1.76000	272.01184			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.37500	112.07241	1.37500	129.50165			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.41447			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.00000	129.29157	1.00000	129.24671			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.63558			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82076			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40878			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.28633			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11026			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	102.29743	2.25000	102.25843			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91420			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78261	100.00000	0.78072			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.79305	104.97509	13.75816			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09579			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04638			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.21745			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.21725	101.07593	18.17268			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.48126	100.44759	9.45819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.10090			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.47900	100.76967	16.43881			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.48009			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24473			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17422			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.38425			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	112.27418	1.87000	112.23261			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.99949			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.04191			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65615			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36000	107.27147	1.36000	112.10690			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.03067			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.39000	106.83648	1.39000	111.75752			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.40500	105.65054	5.40500	105.63523			91,885,000.00	17,000	17,000.00
FRX15	On 14/03/2015	Spot Bond	5.49000	107.17889	5.49000	107.16312			708,210,000.00	129,000	2,600,000.00
FRX16	On 15/09/2016	Spot Bond	5.99000	107.42785	5.99000	107.41062			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.32000	109.67769	6.32000	109.65914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	6.43000	117.94248	6.43000	117.92209			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.06500	110.09282	7.06500	110.07206		544,005,000.00		77,000	77,000.00
FRX23	On 28/02/2023	Spot Bond	7.92000	99.72371	7.92000	100.56629			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.02000	125.11991	8.02000	125.09288			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.74500	109.08055	8.74500	109.05476			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.32000	87.42759	9.32000	87.40583			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.24000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.88586			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77718			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.57000	107.39441	7.57000	107.37261			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
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.18687			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30695			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.58091			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602		37,156,000,000,000.00		371,560,000	371,560,000.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.04622			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.24992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17780			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.95951			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87280			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.66580			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.86592			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.43856			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.44901			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.46920			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.76159	100.00000	2.75548			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.49423			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.52894			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.36168			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.87260			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65342			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22058			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.02240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.29498			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11731			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.58921			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25837			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.34465			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49510			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27667			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.70368			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.70368			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	95.16750	100.00000	94.94304			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58106			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.59833			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.54643	105.17207	6.54643	102.96576			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.98128			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.62865			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.90048	105.17739	6.90048	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.34019			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64175			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.66761			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.35243	105.19107	7.35243	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.61051			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.69371			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.71519			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.29364			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.09648			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65120			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74614			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.77528			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.43500	121.82247	6.43500	121.80116		1,441,440,000.00		224,000	30,112,000.00
HWAY23	On 07/12/2023	Spot Bond	0.81000	149.81439	0.81000	294.54795			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.79000	154.37645	0.79000	295.04619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	8.37500	111.42553	8.37500	111.40028			251,702,250,000.00	30,054,000	17,027,000.00
HWAY35	On 31/07/2035	Spot Bond	8.37000	111.62365	8.37000	111.59837			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.75000	119.52395	0.75000	119.48330			90,000,000,000.00	120,000,000	643,000,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	116.11654	1.80000	114.31411			1,195,400,000,000.00	695,000,000	571,000,000.00
I2050	On 31/12/2050	Spot Bond	1.88000	122.60373	1.86500	123.02291			1,541,600,000,000.00	820,000,000	429,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.04000	109.25366	6.04000	109.23599			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.83452			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.55990			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97948			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.20796			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.78997			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.55500	103.31565	6.55500	103.29754			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.54000	109.26465	6.54000	109.24554			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.92000	114.21859	6.92000	114.19747			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.48500	102.43516	6.48500	102.41730			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.49918			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.15000	108.60965	3.15000	108.56559			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.36000	107.62708	6.36000	107.60846			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.30379			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.32318			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.38800			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.97500	115.60286	0.97500	133.58259			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84812			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.88799			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.89000	108.82086	6.89000	108.80073			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35894			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.82869			0.00	0	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.10185			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.08000	107.51340	7.08000	107.49285			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.52500	101.11120	7.52500	101.09057		255,850,000.00	34,000	34,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.32185			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.72000	89.41290	6.72000	103.48720			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00182	100.00000	0.00181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.44626	5.00000	100.43272			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.44626	5.00000	100.43272			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.52582	5.00000	101.51197			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.44626	5.00000	100.43272			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.74536	4.00000	100.73453			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.15164			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.06368			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15993			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.04000	112.94015	8.04000	112.91584			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.98829			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.98829			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.07894			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.62160	100.00000	8.60071			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81888			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43690			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23254			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.04000	103.05023	8.04000	103.02817			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.28975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.10649			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07632			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.26251			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.92779			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.91336	5.27500	99.82688			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.81248	5.27500	99.72616			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.27500	99.71179	5.27500	99.62565			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.60948	5.30000	99.52311			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.40818	5.30000	99.32216			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.09108	5.40000	99.00399			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.80139			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.70040			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.59962			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29952			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12784			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.64414	107.24914	9.64414	105.04338			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.64414	104.66839	9.64414	103.38582			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.27333			0.00	10,000,000	10,000,000.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.87609			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.24589			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.86005	6.50000	100.84242			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32907			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.94114			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.41271	100.25042	98.15447			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21184			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21184			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.82300	100.00000	25.75833			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.52672	100.00000	16.48533			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.05199			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73051			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73051			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01506			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01506			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12066			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22648			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.01900			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17563			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19614			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.24656			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09351			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11291			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12101			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.20119			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92990			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92774			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91524			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.60491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56897			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.56332			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.37015			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.37015			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.66379			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	69.79493	100.00000	69.62585			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19942			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.65807			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.62868			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64867			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66327			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.67304			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.05000	106.79398	7.05000	106.77377			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12000	103.70454	6.12000	103.68756			293,760,000.00	48,000	239,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.59658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	7.17000	111.05232	7.17000	111.03106			509,070,000.00	71,000	12,571,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.84023			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.86810			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29815			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.22000	110.69242	7.22000	110.67085			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32416			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.64505			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.06500	106.26707	2.06500	122.79115			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	2.96500	102.42345	2.96500	137.53067			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27496			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.02757			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.83958			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.82855			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.46758			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.14541			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52170			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.75000	96.33207	2.75000	97.13487			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75000	96.25176	2.75000	99.20864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.57578			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.01520			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07632			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.15000	114.46646	10.15000	114.43566			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.51120			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.96500	101.33648	2.96500	137.53067			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.98555	5.27500	99.89894			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.88452	5.27500	99.79808			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.78369	5.27500	99.69743			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.27500	99.68306	5.27500	99.59697			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.49435			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.47998	5.30000	99.39383			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.37949	5.30000	99.29352			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA330	On 25/07/2013	Spot Bond	5.30000	99.07924	5.30000	98.99379			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.87365			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.77251			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.67158			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.65718	5.40000	98.57086			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88405			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.15641			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.40557			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.40868			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.38175			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81368			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19321			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.35022			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.33547			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.18596			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.07926			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	100.00000	8.72442	100.00000	8.69719			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38274			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.41593	100.00000	81.23620			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.17061	100.00000	54.03794			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.04020	100.00000	63.88336			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	49.79198	100.00000	49.63652			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.40298			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.95766	100.00000	27.88919			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67291			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.70990			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.89391	100.00000	33.78809			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.70959			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.43971			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.22000	156.54201	7.22000	156.51184			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.67253			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	7.27000	103.49363	7.27000	103.47322			1,388,570,000.00	191,000	3,578,000.00
LGL03	On 03/04/2018	Spot Bond	7.32000	70.48034	7.32000	102.27980			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	57.74751	8.00000	57.74750			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.91622			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.29000	105.59169	10.29000	105.56259			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.10390			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29843			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.62797			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.24765			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.70288			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.06996			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.81880			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.57456			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.68273			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91096			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.27675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.73906			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60212			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.21677			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.63284			0.00	0	10,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16628			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83103			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90888			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.43224			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.91373	100.00000	57.77189			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.19594	100.00000	55.06222			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.21707	100.00000	60.06960		10,500,000,000,000.00	105,000,000	35,000,000.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.21022	100.00000	39.11523			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.06904	100.00000	27.00347			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.95968	100.00000	9.93555			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.31563	100.00000	24.25672			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.00000	110.57825	7.00000	110.55747		126,000,000.00	18,000	18,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.36180			0.00	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	100.00000	0.00000	101.15491			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.25834			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.78438			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.79039			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82038			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.48167			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.60798			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.40500	107.62274	6.40500	107.60421			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.07000	113.90128	7.07000	113.87942			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.79500	117.48911	7.79500	117.46429			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.83000	109.05585	5.83000	109.03863			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04564			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.08787			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.87500	113.13508	7.87500	113.47350			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.19000	106.46783	6.19000	106.45019			309,500,000.00	50,000	24,850,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.82264			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.33000	104.77987	7.33000	104.75916			0.00	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	100.00000	0.00000	99.83070			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.03000	104.81845	7.03000	104.79856		274,170,000.00	39,000	5,539,000.00	
MTN02	On 13/07/2014	Spot Bond	5.89000	108.30535	5.89000	108.28799		624,340,000.00	106,000	440,000.00	
MTN03	On 13/07/2015	Spot Bond	6.24000	109.49136	6.24000	109.47278		0.00	0	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	6.97500	114.77833	6.97500	114.75660		467,325,000.00	67,000	2,567,000.00	
MTN05	On 28/10/2013	Spot Bond	5.86500	101.31160	5.86500	101.29573		0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.52079		0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.30889		0.00	0	0.00	
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.06912		0.00	0	0.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	5.95537	100.00000	5.94095		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15777	100.00000	0.15739		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	6.23533	100.00000	6.22022		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	6.31168	100.00000	6.29639		0.00	0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	5.79624	100.89771	5.78209		0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	5.87464	100.61875	5.86032		0.00	0	0.00	
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11229		0.00	0	0.00	
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11340		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11621			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11817			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12021			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12207			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12288			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.13432			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.14747			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15777	100.00000	0.15739			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15777	100.00000	0.15739			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.27000	106.76974	7.27000	106.74902			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.93736			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83542			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18119			0.00	2,000,000	1,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.25236			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.91464			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45659			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.24000	111.08975	6.24000	111.07121			386,880,000.00	62,000	6,685,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.77366			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.25000	122.90730	7.25000	122.88351		4,654,500,000.00	642,000	3,349,000.00	
NBK4	On 28/10/2024	Spot Bond	9.39500	35.81293	9.39500	35.80412			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.29000	106.87381	6.29000	106.85573			0.00	0	10,005,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60698			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.64148			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.34500	102.97778	6.34500	102.96031			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.41921			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.49000	108.83844	6.49000	108.81956		674,960,000.00	104,000	3,704,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00100			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.88830			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10260			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84771			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.71005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.54291			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.94399			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.40491			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.48624			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.53191			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.41441			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.73651			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.94303			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85374			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.69026			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.39307			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.82175			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.11443			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.14274			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07519			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.80167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.03379			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80883			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77519			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.99000	109.35458	6.99000	109.33418			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.82000	102.93402	5.82000	102.91792			0.00	0	473,000.00
NED8	On 08/02/2014	Spot Bond	5.67000	104.75090	5.67000	104.73471			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66542			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.42000	119.08475	10.42000	119.05187			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.00192			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84165			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.05000	163.26376	1.05000	163.20691			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.92500	116.56030	6.92500	116.53838			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.64991			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12393			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.66907			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.55500	115.11929	7.55500	115.52138			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.98338			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.47840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98542			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98440			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.75500	115.02424	7.75500	118.50821			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98321			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98445			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98388			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.95500	114.93004	7.95500	115.31936			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98212			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98315			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98292			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98296			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98175			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98054			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97879			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.97775			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.97946			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	132.86624	3.22500	132.81223			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	5.49000	105.87347	5.49000	105.85789			0.00	0	24,616,743.00
NRA018	On 30/11/2018	Spot Bond	6.74000	130.88671	6.74000	124.74902			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.05000	136.13113	7.05000	136.10549			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.94500	177.51093	0.94500	177.44962			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.90000	144.34225	7.90000	138.19956			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.60608			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.59001			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.73643			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.37536			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39519			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.88819			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11197			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.21628	100.00000	20.16677			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.26333	100.00000	20.21371			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.29156	100.00000	20.24187			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.96913	100.00000	20.91778			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.72197	100.00000	21.66878			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.42727	100.00000	26.36255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	5.80000	107.58413	5.80000	107.56732			1,125,200,000.00	194,000	8,994,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.79888	100.00000	5.78483			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.77000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.06593	100.00000	30.98985			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20782			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.46275			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26956			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	84.69441	100.00000	84.50908			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28575			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16018			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95001			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.82384			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.10087			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03786			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09267			0.00	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	100.00000	0.00000	101.39979			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.20231			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.14633			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18400			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.18223			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.27170			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.20086			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34829			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.34838			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26444			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.49423			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.92760			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.95716			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.97046			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.99999			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.12677			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.15621			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.41799			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.04000	113.11190	5.04000	113.09660			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.29000	93.36340	5.29000	93.35015			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.64000	43.95942	6.64000	43.95153			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	5.03500	120.75809	5.04000	120.72970		54,804,051,630,000.00	884,618,000	4,191,441,000.00	
R158	On 15/09/2015	Spot Bond	5.04000	120.74603	5.04000	113.09660			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.94000	89.31667	4.94000	89.30482			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.04000	128.00948	5.04000	127.99216			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.87000	85.25557	4.87000	85.24442			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.62000	104.06479	4.62000	104.05173			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.82000	136.63066	6.82000	136.60549		106,807,481,220,000.00	660,921,000	0,482,080,000.00	
R187P	On 21/12/2026	Spot Bond	6.56000	41.61515	6.56000	41.60777			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.48000	39.45713	6.48000	39.45022			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.54000	301.46147	0.54000	301.36071		49,809,600,000.00	92,240,000	277,770,000.00	
R201	On 21/12/2014	Spot Bond	4.91000	109.42501	4.92000	109.39475		442,194,600,000.00	90,060,000	503,300,000.00	
R202	On 07/12/2033	Spot Bond	1.48000	227.09157	1.55000	224.56512		37,000,000,000.00	25,000,000	1,528,960,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	6.22000	112.81420	6.22000	112.79543		6,679,782,400,000.00	073,920,000	4,128,299,000.00	
R203	On 15/09/2017	Spot Bond	5.47500	112.04948	5.47000	112.05323		17,424,105,375,000.00	182,485,000	4,596,339,000.00	
R204	On 21/12/2018	Spot Bond	5.66000	114.40076	5.65000	114.43368		11,329,112,600,000.00	001,610,000	4,109,545,458.00	
R2048	On 28/02/2048	Spot Bond	8.04000	110.21346	8.04000	110.18984		24,450,090,240,000.00	041,056,000	3,077,920,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	61.23977	100.00000	61.08979		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.05500	104.16377	5.06500	104.14297		2,860,877,250,000.00	565,950,000	2,831,408,000.00	
R207	On 15/01/2020	Spot Bond	5.88000	109.98307	5.87500	109.99390		13,044,891,720,000.00	218,519,000	5,832,752,834.00	
R208	On 31/03/2021	Spot Bond	5.97500	105.75298	5.97000	105.76790		26,039,928,325,000.00	358,147,000	8,497,623,053.00	
R209	On 31/03/2036	Spot Bond	7.81500	84.32207	7.80000	84.44296		23,265,512,895,000.00	977,033,000	7,561,004,000.00	
R210	On 31/03/2028	Spot Bond	1.06500	173.99194	1.06500	173.93131		481,380,000,000.00	452,000,000	304,179,394.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.84425	-0.70000	130.58823		(400,400,000,000.00)	572,000,000	206,100,000.00	
R212	On 31/01/2022	Spot Bond	0.40500	139.69912	0.43000	139.38022		1,420,740,000.00	3,508,000	1,851,336,000.00	
R213	On 28/02/2031	Spot Bond	7.51000	96.60348	7.50500	96.63104		29,490,343,100,000.00	926,810,000	5,251,546,000.00	
R214	On 28/02/2041	Spot Bond	7.89500	85.83798	7.89500	85.81992		28,232,727,970,090.00	576,026,342	8,944,500,000.00	
R224C	On 15/09/2013	Spot Bond	4.68000	98.53446	4.68000	98.52201		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.78000	96.22230	4.78000	96.20995		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.89000	93.84361	4.89000	93.83129		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.10000	91.26385	5.10000	91.25136		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	4.94000	89.31667	4.94000	89.30482			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.86000	87.35555	4.86000	87.34415			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.87000	85.25557	4.87000	85.24442			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.86500	99.60173	4.86500	99.58851			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.95500	97.18954	4.95500	97.17647			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.97500	94.81985	4.97500	94.80705			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.92500	92.58991	4.92500	92.57754			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.01000	90.20874	5.01000	90.19648			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.88000	88.29303	4.88000	88.28133			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.86000	86.24188	4.86000	86.23050			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.92000	84.01945	4.92000	84.00823			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.44500	80.30683	5.44500	80.29497			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.49500	78.00426	5.49500	77.99264			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.65500	75.32015	5.65500	75.30861			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.63500	73.32862	5.63500	73.31742			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.61500	71.40363	5.61500	71.39277			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.60500	69.49820	5.60500	69.48765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	5.83500	66.54143	5.83500	66.53092			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.81500	64.75046	5.81500	64.74027			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.89000	62.55155	5.89000	62.54158			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.86000	60.91428	5.86000	60.90461			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.83000	59.33717	5.83000	59.32781			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.80000	57.81778	5.80000	57.80870			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.76000	56.40899	5.76000	56.40019			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.72000	55.05597	5.72000	55.04744			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.76000	47.86485	6.76000	47.85611			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.72000	46.50790	6.72000	46.49945			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.68000	45.20694	6.68000	45.19878			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.64000	43.95942	6.64000	43.95153			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.60000	42.76293	6.60000	42.75530			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.56000	41.61515	6.56000	41.60777			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.52000	40.51391	6.52000	40.50677			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.48000	39.45713	6.48000	39.45022			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.73296			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.87266			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	99.87722			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.93472			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.41184	100.00000	2.40593			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.37548			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.36511			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.36505			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.30925			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.97058			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.31436			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.06948			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	100.17300	100.00000	99.99475			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.09110			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.94424			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.60793			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.01694			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.75493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.53353			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.28224			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61504			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08786			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.40488			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	100.00000	0.00000	100.88315			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40955			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.64028			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57128			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57128			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71127			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96151			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.41995			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.83278			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.52591			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.71212			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.87609			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.58947			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.18204	12.35000	106.14689			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.61210			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.63795			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.87381	100.00000	11.84505			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.87381	100.00000	11.84505			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.79439			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	63.52042	100.00000	63.36136			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.87226			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.73272	5.25000	101.71816			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.13053	100.00000	1.12776			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.13893	100.00000	6.12389			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.06075	100.00000	9.03880			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.19452			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.86218			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.33000	116.47626	7.33000	116.45335			205,240,000.00	28,000	4,528,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.43068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	6.34000	119.23573	6.34000	113.80797			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.94247			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.52000	107.82464	7.52000	112.62201			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.54996			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.33026			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.41552			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.55578			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.54507			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.34000	110.86662	6.34000	106.03499			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.25000	105.61165	7.25000	105.59110			0.00	0	6,400,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	131.05753	0.90000	131.01244		1,134,000,000.00		1,260,000	1,810,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.42959			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.50000	117.29342	6.50000	117.27303			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.36000	117.61878	6.36000	117.59877			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.29000	117.78190	6.29000	117.76208			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.87000	106.58716	6.87000	106.56759			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.43500	117.44433	6.43500	117.42412			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.40000	117.52570	6.40000	117.50558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19319			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97342			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.30346			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91562			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00704			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	84.29007	100.00000	84.10022			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.52000	110.32121	6.52000	110.30197			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23844			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.04138			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.09375			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.61483	100.00000	1.61123			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.07850			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.62000	119.42842	7.62000	119.40388			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.47000	112.48659	8.47000	112.46124			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.11948			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.52754			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.94747			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.14000	108.28248	7.14000	108.26150		2,648,940,000.00		371,000	264,000.00
SBS3	On 25/05/2026	Spot Bond	7.52000	109.61200	7.52000	105.49300		0.00		0	0.00
SBS4	On 16/11/2021	Spot Bond	7.67000	105.85995	7.67000	105.83830		46,020,000.00		6,000	3,000.00
SBS9	On 07/07/2016	Spot Bond	6.22000	118.81510	6.22000	118.79499		199,040,000.00		32,000	332,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.32294	0.70000	123.28119		0.00		0	1,790,000.00
SBSI11	On 07/12/2023	Spot Bond	1.07000	146.56759	1.07000	288.16243		0.00		0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.38800		0.00		0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.80000		0.00		0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.14934	100.00000	4.13929				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.16314	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	111.33551	0.56999	124.84977				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.86005	6.50000	100.84242				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.33552				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.94127				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.01465				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.34058				0.00	0	20,800,000.00
SHS05	On 29/06/2017	Spot Bond	7.57000	107.54536	7.57000	107.52341				287,660,000.00	38,000	36,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.18219				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76037				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.71000	103.39513	5.71000	103.37916				0.00	0	500,000.00
SLI2	On 15/08/2016	Spot Bond	6.34000	112.05390	6.34000	112.03458				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.92000	108.70528	5.92000	104.04561				224,960,000.00	38,000	38,000.00
SNT01	On 15/09/2017	Spot Bond	6.92000	106.39758	6.92000	106.37790				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.99983			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.20883			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.77000	111.70515	6.77000	111.68472			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.95652			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.61433			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.64004			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.65000	102.94807	7.65000	102.92696		826,200,000.00	108,000	38,002,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57611			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12049			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.50384			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.57800	96.11029	7.57800	96.09076			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.64000	95.75985	7.64000	95.74024			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.16500	107.48595	6.16500	107.46802			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.13500	103.13070	7.13500	103.11073			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23595			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.65000	107.42632	6.65000	107.40722			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.94000	118.60205	5.94000	118.58318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	1.50000	110.10685	1.50000	110.48690			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.60000	107.27814	6.60000	109.76185			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98572			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98572			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91427			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88558			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.75594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.58258			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.97746			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19351			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.79807			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60659			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.04974			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.00514			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90115			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.79011			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.77636			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74683			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.75924			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.60000	116.80358	5.60000	116.78597			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.38000	114.24923	7.38000	114.22661			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	49.43492	100.00000	49.32430			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.15932	100.00000	39.06342			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.01329	100.00000	15.99322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	6.27500	102.77621	6.27500	102.75896			0.00	0	30,000.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.66155			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14740			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.02680			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.31381			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.91204			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.36392			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.29000	109.58315	6.29000	109.56440			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.20725			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.05959			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.11114			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.57945			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.59716			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.66584	7.83000	102.64406			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56971			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59185			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.35928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.56971			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.59185			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.64180	7.16000	102.35160			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63520			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.63166			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.71641			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70495			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.04939			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.01016			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60356			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.27638	101.06155	6.26087			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.56616			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.81162			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.64581			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.68113			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.05288			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57763			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.59015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59909			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.59015			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.59909			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.60356			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.58478			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59909			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64825			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.64825			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64825			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71966			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.73750			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71520			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07088			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.09303			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.08417			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00361			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.99000	109.49019	6.99000	109.46964			0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	6.05000	101.15996	6.05000	101.12205			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.41000	111.10362	6.41000	111.08457			615,360,000.00	96,000	993,496,000.00
TN20	On 17/09/2020	Spot Bond	6.95000	121.96512	6.95000	121.94247			430,900,000.00	62,000	306,962,000.00
TN23	On 06/11/2023	Spot Bond	7.23500	126.30119	7.23500	126.27681			0.00	0	109,700,000.00
TN25	On 19/08/2025	Spot Bond	7.81000	115.56255	7.81000	115.53810			0.00	0	238,700,000.00
TN27	On 14/11/2027	Spot Bond	7.84000	109.26976	7.84000	109.24692			1,481,760,000.00	189,000	23,189,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.10436			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.10666			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.10977			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.11003			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.12508			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.15633			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77145			0.00	5,000,000	5,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80273			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.82148			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935	10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534	9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77029	100.00000	9.74511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000		79.69432	100.00000	79.52070			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.96572			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.87163			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	98.86960			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	96.14718			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	97.84258			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.13578			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	97.66918			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.04812			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	97.49236			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	94.84960			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.21581			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.67110			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.61274			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.58356			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.52521			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.51062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48144			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42467			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46860			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18966			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10212			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07295			0.00	0	4,000,000.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	91.63686	100.00000	91.41336			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55377			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11842			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48325			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10251			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.37000	121.78447	7.37000	121.76053			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.31879			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65028			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96089			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.81000	110.44022	7.81000	110.41722			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	84.14899	100.00000	83.96031			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	84.12387	100.00000	83.94335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		84.27304	100.00000	84.08408			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.80980			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.85160			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.23012			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.23843			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.23883			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.95589			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.98532			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.16440			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	128.93000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.40000		125.52583	5.40000	119.26562			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.39000		193.16315	-0.39000	250.72692			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.44000		111.06213	5.44000	106.55034			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.97500		115.01060	5.97500	110.49702			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.20500		118.20621	6.20500	113.69157			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.50000		118.25701	6.50000	113.74168			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.51000		119.71084	6.51000	115.19523			0.00	0	14,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	4.89500	98.66359	4.89500	98.65054			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.95500	97.46437	4.95500	97.45127			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	4.99000	90.13287	4.99000	90.12059			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.94500	95.89577	4.94500	95.88297			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.95500	94.72243	4.95500	94.70962			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.92000	88.94704	4.92000	88.93523			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.93500	92.84824	4.93500	92.83574			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	4.99000	90.12059	4.99000	90.10833			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.59500	70.41713	5.59500	70.40657			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04147	100.00000	0.04139			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.23081	100.00000	28.17725			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.09513	100.00000	25.04752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.35015	100.00000	22.30774			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.35015	100.00000	22.30774			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.80777	100.00000	11.78537			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.80777	100.00000	11.78537			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.55621	100.00000	10.53619			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								404,256,620,220,090.00	,025,969,342	91 462 328	382.00
Grand Total:								14,257,389,501,370.00	126,281,475	91 464 383	042.00