



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/05/2013

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	9.60200	9.60200	9.48950	9.48950		14.45	1,704,969,528.00	177,564	441,770.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	922.99680	0.92300	811.07080	0.81107	922.997	16.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.99680	0.00100	1.57080	0.00157	0.997	16.31	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	903.12130	0.90312	791.26100	0.79126	903.121	16.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	1.12130	0.00112	1.76100	0.00176	1.121	16.21	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	863.41760	0.86342	751.71200	0.75171	863.418	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	1.41760	0.00142	2.21200	0.00221	1.418	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	853.50280	0.85350	741.84140	0.74184	853.503	15.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	1.50280	0.00150	2.34140	0.00234	1.503	15.97	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	843.59290	0.84359	731.97830	0.73198	843.593	15.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	1.59290	0.00159	2.47830	0.00248	1.593	15.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	804.00900	0.80401	692.60870	0.69261	804.009	15.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	2.00900	0.00201	3.10870	0.00311	2.009	15.72	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	754.67870	0.75468	643.62020	0.64362	754.679	15.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	2.67870	0.00268	4.12020	0.00412	2.679	15.48	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	608.23110	0.60823	498.96230	0.49896	608.231	14.74	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	6.23110	0.00623	9.46230	0.00946	6.231	14.74	0.00	0	42,550.00

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	9.03	Call	579.34870		0.57935	470.63920	0.47064	579.349	14.60	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	7.34870		0.00735	11.13920	0.01114	7.349	14.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	569.76160		0.56976	461.25830	0.46126	569.762	14.55	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	7.76160		0.00776	11.75830	0.01176	7.762	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	512.73900		0.51274	406.94660	0.40695	512.739	14.25	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	10.73900		0.01074	17.44660	0.01745	10.739	14.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	467.04990		0.46705	363.51930	0.36352	467.050	14.27	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	15.04990		0.01505	24.01930	0.02402	15.050	14.27	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	440.25130		0.44025	338.32350	0.33832	440.251	14.29	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	18.25130		0.01825	28.82350	0.02882	18.251	14.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	422.67440		0.42267	321.92370	0.32192	422.674	14.29	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	20.67440		0.02067	32.42370	0.03242	20.674	14.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	379.86290		0.37986	282.45020	0.28245	379.863	14.31	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	27.86290		0.02786	42.95020	0.04295	27.863	14.31	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	355.03150		0.35503	259.89980	0.25990	355.032	14.32	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	33.03150		0.03303	50.39980	0.05040	33.032	14.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	338.86810		0.33887	245.37170	0.24537	338.868	14.33	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	36.86810		0.03687	55.87170	0.05587	36.868	14.33	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	299.93690		0.29994	210.93010	0.21093	299.937	14.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	47.93690		0.04794	71.43010	0.07143	47.937	14.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	263.29750		0.26330	179.32170	0.17932	263.298	14.37	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	61.29750		0.06130	89.82170	0.08982	61.298	14.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	197.63540		0.19764	125.09150	0.12509	197.635	14.41	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	95.63540		0.09564	135.59150	0.13559	95.635	14.41	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	103.37260		0.10337	60.00070	0.06000	103.373	14.91	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	201.37260		0.20137	270.50070	0.27050	201.373	14.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	61.73420		0.06173	33.27950	0.03328	61.734	15.60	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	309.73420		0.30973	393.77950	0.39378	309.734	15.60	0.00	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	9.89	Call	53.55580	0.05356	28.34410	0.02834	53.556	15.79	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	341.55580	0.34156	428.84410	0.42884	341.556	15.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	35.97030	0.03597	18.15660	0.01816	35.970	16.30	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	433.97030	0.43397	528.65660	0.52866	433.970	16.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	14.99350	0.01499	7.45840	0.00746	14.993	17.66	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	662.99350	0.66299	767.95840	0.76796	662.994	17.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.69730	0.00170	0.67760	0.00068	1.697	20.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,249.69730	1.24970	1,361.17760	1.36118	1,249.697	20.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.91710	0.00092	0.35330	0.00035	0.917	20.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,398.91710	1.39892	1,510.85330	1.51085	1,398.917	20.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,002.62580	1.00263	890.49280	0.89049	1,002.626	16.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.62580	0.00063	0.99280	0.00099	0.626	16.72	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.32990	0.00033	0.00000	0.00000	0.330	21.44	0.33	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,648.32990	1.64833	0.00000	0.00000	1,648.330	21.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.12060	0.00012	0.00000	0.00000	0.121	22.15	0.12	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,898.12060	1.89812	0.00000	0.00000	1,898.121	22.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,402.00290	2.40200	2,289.50330	2.28950	2,402.003	27.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00290	0.00000	0.00330	0.00000	0.003	27.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,102.35050	1.10235	990.05850	0.99006	1,102.351	17.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.35050	0.00035	0.55850	0.00056	0.350	17.24	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.71960		9.71960	9.71960	9.60800	9.60800		14.24	814,298,368.40	83,779	145,379.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	779.73540	0.77974	678.83410	0.67883	779.735	13.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	60.13540	0.06014	70.83410	0.07083	60.135	13.55	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	516.34290	0.51634	432.11250	0.43211	516.343	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	146.74290	0.14674	174.11250	0.17411	146.743	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	998.98790	0.99899	893.37740	0.89338	998.988	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	29.38790	0.02939	35.37740	0.03538	29.388	13.70	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	953.77300	0.95377	848.93980	0.84894	953.773	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	34.17300		0.03417	40.93980	0.04094	34.173	13.67	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	351.75980		0.35176	283.59410	0.28359	351.760	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	272.15980		0.27216	315.59410	0.31559	272.160	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	619.30230		0.61930	528.24940	0.52825	619.302	13.43	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	99.70230		0.09970	120.24940	0.12025	99.702	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	549.33430		0.54933	462.74710	0.46275	549.334	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	129.73430		0.12973	154.74710	0.15475	129.734	13.59	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	282.68230		0.28268	225.31600	0.22532	282.682	14.52	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	363.08230		0.36308	417.31600	0.41732	363.082	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	484.70400		0.48470	402.90290	0.40290	484.704	13.75	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	165.10400		0.16510	194.90290	0.19490	165.104	13.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	397.96090		0.39796	0.00000	0.00000	397.961	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	228.36090		0.22836	0.00000	0.00000	228.361	13.99	683,940.90	2,995	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	163.79260		0.16379	126.91630	0.12692	163.793	15.64	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	644.19260		0.64419	718.91630	0.71892	644.193	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	346.89220		0.34689	279.57570	0.27958	346.892	14.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	277.29220		0.27729	321.57570	0.32158	277.292	14.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	342.07720		0.34208	275.60760	0.27561	342.077	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	282.47720		0.28248	327.60760	0.32761	282.477	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	43.88620		0.04389	0.00000	0.00000	43.886	19.21	43.89	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,624.28620		1.62429	0.00000	0.00000	1,624.286	19.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	264.17870		0.26418	209.57860	0.20958	264.179	14.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	394.57870		0.39458	451.57860	0.45158	394.579	14.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	246.82210		0.24682	194.91270	0.19491	246.822	14.80	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	427.22210		0.42722	486.91270	0.48691	427.222	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	32.58320		0.03258	0.00000	0.00000	32.583	20.20	32.58	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,912.98320		1.91298	0.00000	0.00000	1,912.983	20.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	139.83850		0.13984	107.71890	0.10772	139.839	16.02	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	740.23850		0.74024	819.71890	0.81972	740.239	16.02		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	60.73390		0.06073	46.29000	0.04629	60.734	18.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,341.13390		1.34113	1,438.29000	1.43829	1,341.134	18.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,420.28900		2.42029	2,308.76090	2.30876	2,420.289	18.07		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.68900		0.00069	0.76090	0.00076	0.689	18.07		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,235.11740		1.23512	1,125.68540	1.12569	1,235.117	14.35		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.51740		0.01552	17.68540	0.01769	15.517	14.35		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,045.53080		1.04553	938.45990	0.93846	1,045.531	13.83		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	25.93080		0.02593	30.45990	0.03046	25.931	13.83		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.83280		9.83280	9.71670	9.71670		14.70		33,579,012.00	3,415	23,391.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	956.65480		0.95665	853.02700	0.85303	956.655	13.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	101.75480		0.10175	114.22700	0.11423	101.755	13.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	787.15550		0.78716	688.92120	0.68892	787.156	13.76		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	154.35550		0.15436	172.22120	0.17222	154.355	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,019.73210		1.01973	914.51930	0.91452	1,019.732	13.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	86.93210		0.08693	97.81930	0.09782	86.932	13.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	996.93870		0.99694	892.27470	0.89227	996.939	13.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	92.03870		0.09204	103.47470	0.10347	92.039	13.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	448.90390		0.44890	381.78510	0.38179	448.904	14.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	416.10390		0.41610	465.08510	0.46509	416.104	14.70		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	939.08490		0.93908	835.93550	0.83594	939.085	13.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	106.28490		0.10628	119.23550	0.11924	106.285	13.79		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	917.11950		0.91712	814.59090	0.81459	917.119	13.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	112.21950		0.11222	125.79090	0.12579	112.220	13.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	154.39670		0.15440	128.19950	0.12820	154.397	17.73		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,321.59670		1.32160	1,411.49950	1.41150	1,321.597	17.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	498.96980		0.49897	425.35390	0.42535	498.970	14.49		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	356.16980		0.35617	398.65390	0.39865	356.170	14.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	494.22110		0.49422	421.02710	0.42103	494.221	14.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	361.42110		0.36142	404.32710	0.40433	361.421	14.51	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	91.12810		0.09113	0.00000	0.00000	91.128	19.55	91.13	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,958.32810		1.95833	0.00000	0.00000	1,958.328	19.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	289.79200		0.28979	242.57490	0.24257	289.792	15.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	726.99200		0.72699	795.87490	0.79587	726.992	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	281.89310		0.28189	235.93080	0.23593	281.893	15.91	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	749.09310		0.74909	819.23080	0.81923	749.093	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,848.78780		1.84879	1,734.35680	1.73436	1,848.788	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	15.98780		0.01599	17.65680	0.01766	15.988	15.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,147.36970		1.14737	1,038.04630	1.03805	1,147.370	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	64.56970		0.06457	71.34630	0.07135	64.570	13.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	117.38210		0.11738	0.00000	0.00000	117.382	18.64	117.38	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,634.58210		1.63458	0.00000	0.00000	1,634.582	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,437.53920		2.43754	2,321.88410	2.32188	2,437.539	16.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.73920		0.00474	5.18410	0.00518	4.739	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.94950		9.94950	9.83170	9.83170		15.22	0.00	0	2,284.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	705.75950		0.70576	626.16550	0.62617	705.759	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	356.25950		0.35626	394.46550	0.39447	356.259	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	266.44330		0.26644	231.28080	0.23128	266.443	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,316.94330		1.31694	1,399.58080	1.39958	1,316.943	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	915.34330		0.91534	817.97940	0.81798	915.343	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	215.84330		0.21584	236.27940	0.23628	215.843	14.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	710.89750		0.71090	630.95320	0.63095	710.898	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	351.39750		0.35140	389.25320	0.38925	351.398	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	170.54480		0.17054	0.00000	0.00000	170.545	19.22	170.54	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,971.04480		1.97104	0.00000	0.00000	1,971.045	19.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	700.65620		0.70066	621.41260	0.62141	700.656	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	361.15620		0.36116	399.71260	0.39971	361.156	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	370.25640		0.37026	322.49570	0.32250	370.256	16.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	920.75640		0.92076	990.79570	0.99080	920.756	16.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,342.12120		1.34212	1,230.29190	1.23029	1,342.121	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	92.62120		0.09262	98.59190	0.09859	92.621	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	227.95350		0.22795	197.90570	0.19791	227.953	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,528.45350		1.52845	1,616.20570	1.61621	1,528.454	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	196.43370		0.19643	0.00000	0.00000	196.434	18.66	196.43	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,746.93370		1.74693	0.00000	0.00000	1,746.934	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,268.36980		2.26837	2,151.54050	2.15154	2,268.370	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	18.86980		0.01887	19.84050	0.01984	18.870	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,791.71910		1.79172	1,677.21210	1.67721	1,791.719	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	42.21910		0.04222	45.51210	0.04551	42.219	14.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.06290		10.06290	9.92420	9.92420		15.60	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	848.63670		0.84864	756.37980	0.75638	848.637	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	395.73670		0.39574	442.17980	0.44218	395.737	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	858.95740		0.85896	765.94310	0.76594	858.957	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	386.05740		0.38606	431.74310	0.43174	386.057	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	853.78160		0.85378	761.14610	0.76115	853.782	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	390.88160		0.39088	436.94610	0.43695	390.882	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.29510		10.29510	10.01410	10.01410		16.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,892.31490		1.89231	1,648.27740	1.64828	1,892.315	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	147.21490		0.14721	184.17740	0.18418	147.215	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,147.99190		1.14799	957.95790	0.95796	1,147.992	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	452.89190		0.45289	543.85790	0.54386	452.892	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,373.45670		2.37346	2,110.76990	2.11077	2,373.457	15.45	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	78.35670		0.07836	96.66990	0.09667	78.357	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,975.61840		1.97562	1,729.06320	1.72906	1,975.618	14.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	130.51840		0.13052	164.96320	0.16496	130.518	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,933.78020		1.93378	1,688.47210	1.68847	1,933.780	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	138.68020		0.13868	174.37210	0.17437	138.680	14.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.78910		10.78910	10.87700	10.87700		17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,018.73270		2.01873	2,076.12320	2.07612	2,018.733	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	379.63270		0.37963	349.12320	0.34912	379.633	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,984.68660		1.98469	2,041.66760	2.04167	1,984.687	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	395.58660		0.39559	364.66760	0.36467	395.587	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,951.05600		1.95106	2,007.63430	2.00763	1,951.056	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	411.95600		0.41196	380.63430	0.38063	411.956	15.66	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.60200		9.60200	9.48950	9.48950		14.45	1,238,658.00	129	966.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	86,341.75720		0.86342	75,171.19940	0.75171	86,341.757	16.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	141.75720		0.00142	221.19940	0.00221	141.757	16.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	85,350.27780		0.85350	74,184.13940	0.74184	85,350.278	15.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	150.27780		0.00150	234.13940	0.00234	150.278	15.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	84,359.29490		0.84359	73,197.83340	0.73198	84,359.295	15.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	159.29490		0.00159	247.83340	0.00248	159.295	15.92	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.71960		9.71960	9.60800	9.60800		14.24	0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	87,400.64060		0.87401	77,076.31960	0.77076	87,400.641	13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	4,440.64060		0.04441	5,276.31960	0.05276	4,440.641	13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	86,528.21190		0.86528	76,223.35990	0.76223	86,528.212	13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	4,568.21190		0.04568	5,423.35990	0.05423	4,568.212	13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	85,658.83680		0.85659	75,373.58150	0.75374	85,658.837	13.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	4,698.83680		0.04699	5,573.58150	0.05574	4,698.837	13.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	37,175.92800		0.37176	30,020.38940	0.30020	37,175.928	14.07	74,351.86	200	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	25,215.92800		0.25216	29,220.38940	0.29220	25,215.928	14.07	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.83280		9.83280	9.71670	9.71670		14.70	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	59,133.58830		0.59134	51,016.78080	0.51017	59,133.588	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	26,853.58830		0.26854	30,346.78080	0.30347	26,853.588	14.15	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	60,242.88990		0.60243	52,042.64840	0.52043	60,242.890	14.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	25,962.88990		0.25963	29,372.64840	0.29373	25,962.890	14.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	59,685.99610		0.59686	51,527.43180	0.51527	59,685.996	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	26,405.99610		0.26406	29,857.43180	0.29857	26,405.996	14.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.53600	14.53600		14.44170	14.44170		13.54	1,889,680.00	130	17,972.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,536.11420		2.53611	2,441.87370	2.44187	2,536.114	22.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.11420		0.00011	0.17370	0.00017	0.114	22.93	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,539.05290		1.53905	1,445.11170	1.44511	1,539.053	19.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	3.05290		0.00305	3.41170	0.00341	3.053	19.50	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	766.92090		0.76692	674.60820	0.67461	766.921	14.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	20.92090		0.02092	22.90820	0.02291	20.921	14.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	318.17160		0.31817	235.20210	0.23520	318.172	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	122.17160		0.12217	133.50210	0.13350	122.172	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	106.16540		0.10617	63.45200	0.06345	106.165	14.17	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	370.16540		0.37017	421.75200	0.42175	370.165	14.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	757.45740		0.75746	665.43630	0.66544	757.457	14.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	21.45740		0.02146	23.73630	0.02374	21.457	14.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	748.24730		0.74825	656.29110	0.65629	748.247	14.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	22.24730		0.02225	24.59110	0.02459	22.247	14.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	27.13170		0.02713	14.63720	0.01464	27.132	15.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	791.13170		0.79113	872.93720	0.87294	791.132	15.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	279.49840		0.27950	199.13790	0.19914	279.498	13.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	143.49840		0.14350	157.43790	0.15744	143.498	13.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	153.90690		0.15391	98.95410	0.09895	153.907	13.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	267.90690		0.26791	307.25410	0.30725	267.907	13.79	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.70620	14.70620		14.61370	14.61370		12.93	382,361.20	26	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	408.66080		0.40866	350.70820	0.35071	408.661	13.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	462.46080	0.46246	497.00820	0.49701	462.461	13.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	417.03220	0.41703	358.42290	0.35842	417.032	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	450.83220	0.45083	484.72290	0.48472	450.832	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	412.82830	0.41283	354.54900	0.35455	412.828	13.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	456.62830	0.45663	490.84900	0.49085	456.628	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.87200		14.87200	14.77360	14.77360			12.93	31,677,360.00	2,130	3,820.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	561.89100	0.56189	513.69570	0.51370	561.891	13.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	599.89100	0.59989	650.09570	0.65010	599.891	13.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	570.05640	0.57006	521.39890	0.52140	570.056	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	588.05640	0.58806	637.79890	0.63780	588.056	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	565.95990	0.56596	517.53390	0.51753	565.960	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	593.95990	0.59396	643.93390	0.64393	593.960	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.04450		15.04450	14.94460	14.94460			13.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,088.81880	1.08882	1,032.02860	1.03203	1,088.819	12.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	354.31880	0.35432	397.42860	0.39743	354.319	12.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,101.52780	1.10153	1,043.79750	1.04380	1,101.528	12.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	347.02780	0.34703	389.19750	0.38920	347.028	12.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,094.93890	1.09494	1,037.90040	1.03790	1,094.939	12.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	350.43890	0.35044	393.30040	0.39330	350.439	12.38	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09360		0.09360	0.09260	0.09260			16.29	7,020.00	75	16,603.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	395.84620	0.00396	312.22610	0.00312	395.846	16.29	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	35.84620	0.00036	52.22610	0.00052	35.846	16.29	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	16.39300	0.00016	8.85390	0.00009	16.393	18.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	656.39300	0.00656	748.85390	0.00749	656.393	18.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.48850	0.00000	0.27140	0.00000	0.489	22.69	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,640.48850	0.01640	1,740.27140	0.01740	1,640.489	22.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09480		0.09480	0.09380	0.09380			19.21	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	687.00180	0.00687	615.43640	0.00615	687.002	19.21	0.00	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	0.09	Put	207.00180		0.00207	235.43640	0.00235	207.002	19.21		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	237.83410		0.00238	203.94130	0.00204	237.834	20.43		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	757.83410		0.00758	823.94130	0.00824	757.834	20.43		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	75.85040		0.00076	62.79540	0.00063	75.850	22.23		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,595.85040		0.01596	1,682.79540	0.01683	1,595.850	22.23		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.36320		12.36320	12.20360	12.20360		12.62		21,190,524.80	1,714	87,941.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	965.35430		0.96535	808.20250	0.80820	965.354	14.39		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	2.15430		0.00215	4.60250	0.00460	2.154	14.39		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	669.07720		0.66908	520.54920	0.52055	669.077	12.19		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	5.87720		0.00588	16.94920	0.01695	5.877	12.19		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	573.30110		0.57330	433.02440	0.43302	573.301	11.89		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	10.10110		0.01010	29.42440	0.02942	10.101	11.89		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	319.88100		0.31988	214.13590	0.21414	319.881	12.29		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	56.68100		0.05668	110.53590	0.11054	56.681	12.29		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	251.04180		0.25104	159.73390	0.15973	251.042	12.42		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	87.84180		0.08784	156.13390	0.15613	87.842	12.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	106.99520		0.10700	59.78250	0.05978	106.995	13.10		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	243.79520		0.24380	356.18250	0.35618	243.795	13.10		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,104.61390		1.10461	946.53990	0.94654	1,104.614	15.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	1.41390		0.00141	2.93990	0.00294	1.414	15.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	71.07080		0.07107	36.94340	0.03694	71.071	13.51		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	337.87080		0.33787	463.34340	0.46334	337.871	13.51		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	47.84950		0.04785	23.11090	0.02311	47.849	13.89		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	434.64950		0.43465	569.51090	0.56951	434.649	13.89		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,124.53420		1.12453	966.36340	0.96636	1,124.534	15.57		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	1.33420		0.00133	2.76340	0.00276	1.334	15.57		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,114.57340		1.11457	956.45020	0.95645	1,114.573	15.49		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1.37340		0.00137	2.85020	0.00285	1.373	15.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future			12.52280		12.52280	12.36460	12.36460		12.97		9,705,170.00	775	21,781.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	633.93330		0.63393	530.12040	0.53012	633.933	12.48		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	161.13330		0.16113	215.52040	0.21552	161.133	12.48		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	454.17960		0.45418	367.78450	0.36778	454.180	12.81		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	281.37960		0.28138	353.18450	0.35318	281.380	12.81		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	667.85790		0.66786	561.14390	0.56114	667.858	12.42		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	145.05790		0.14506	196.54390	0.19654	145.058	12.42		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	660.98300		0.66098	554.84820	0.55485	660.983	12.43		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	148.18300		0.14818	200.24820	0.20025	148.183	12.43		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	251.87980		0.25188	197.08430	0.19708	251.880	13.70		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	579.07980		0.57908	682.48430	0.68248	579.080	13.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	601.12840		0.60113	500.22680	0.50023	601.128	12.53		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	178.32840		0.17833	235.62680	0.23563	178.328	12.53		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	509.52730		0.50953	417.36450	0.41736	509.527	12.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	236.72730		0.23673	302.76450	0.30276	236.727	12.70		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,069.25690		1.06926	934.29580	0.93430	1,069.257	12.39		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	46.45690		0.04646	69.69580	0.06970	46.457	12.39		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,025.44040		1.02544	892.42770	0.89243	1,025.440	12.38		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	52.64040		0.05264	77.82770	0.07783	52.640	12.38		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	674.77450		0.67477	567.48180	0.56748	674.774	12.41		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	141.97450		0.14197	192.88180	0.19288	141.975	12.41		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.67820		12.67820	12.51410	12.51410		13.57		950,865.00	75	690.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,542.14970		1.54215	1,393.67810	1.39368	1,542.150	13.46		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	63.94970		0.06395	79.57810	0.07958	63.950	13.46		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,324.21090		1.32421	1,187.81250	1.18781	1,324.211	13.00		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	89.01090		0.08901	116.71250	0.11671	89.011	13.00		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,282.12010		1.28212	1,147.41000	1.14741	1,282.120	12.99		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	96.92010		0.09692	126.31000	0.12631	96.920	12.99		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	551.65340		0.55165	472.52570	0.47253	551.653	13.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	473.45340		0.47345	558.42570	0.55843	473.453	13.51	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	366.57680		0.36658	309.28280	0.30928	366.577	14.30	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	788.37680		0.78838	895.18280	0.89518	788.377	14.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,240.56500		1.24056	1,107.60160	1.10760	1,240.565	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	105.36500		0.10537	136.50160	0.13650	105.365	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	599.52070		0.59952	513.68210	0.51368	599.521	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	421.32070		0.42132	499.58210	0.49958	421.321	13.40	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.84030		12.84030	12.67430	12.67430		14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	803.11980		0.80312	714.48900	0.71449	803.120	13.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	472.81980		0.47282	550.18900	0.55019	472.820	13.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	813.29630		0.81330	723.92200	0.72392	813.296	13.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	462.99630		0.46300	539.62200	0.53962	462.996	13.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	808.19430		0.80819	719.19220	0.71919	808.194	13.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	467.89430		0.46789	544.89220	0.54489	467.894	13.61	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.46711		119.46711	119.69202	119.69202			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,477.11000		1.47711	1,702.02000	1.70202	1,477.110		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	1,467.11000		1.46711	1,692.02000	1.69202	1,467.110		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,457.11000		1.45711	1,682.02000	1.68202	1,457.110		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			114.05263		114.05263	116.24265	116.24265			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	1,252.65000	1.25265	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	937.37000		0.93737	0.00000	0.00000	937.370		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	1,242.65000	1.24265	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	947.37000		0.94737	0.00000	0.00000	947.370		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	1,232.65000	1.23265	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	957.37000		0.95737	0.00000	0.00000	957.370		0.00	0	0.00
2050	On 01/08/2013	Bond Future			122.70380		122.70380	121.42915	121.42915			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	3,713.80000		3.71380	2,439.15000	2.43915	3,713.800		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	3,703.80000		3.70380	2,429.15000	2.42915	3,703.800		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	3,693.80000		3.69380	2,419.15000	2.41915	3,693.800		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			422.76400		422.76400	424.75300	424.75300			0.00	0	75.00
AL37	On 07/11/2013	Index Future			428.73200		428.73200	430.75100	430.75100			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			511.89700		511.89700	516.11100	516.11100			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			519.12300		519.12300	523.39900	523.39900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			453.58700		453.58700	456.90700	456.90700			4,535,870.00	1	726.00
ALBI	On 07/11/2013	Index Future			459.99000		459.99000	463.36000	463.36000			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.37100		9.37100	9.27810	9.27810			31,121,091.00	3,321	14,731.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	615.60540		0.61561	526.21860	0.52622	615.605		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	4.60540		0.00461	8.11860	0.00812	4.605		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	635.17580		0.63518	545.51250	0.54551	635.176		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.17580		0.00418	7.41250	0.00741	4.176		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	625.38510		0.62539	535.85720	0.53586	625.385		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.38510		0.00439	7.75720	0.00776	4.385		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.42460		9.42460	9.32920	9.32920			471,230.00	50	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	273.42580		0.27343	215.26170	0.21526	273.426		0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	148.82580		0.14883	186.06170	0.18606	148.826	9.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	41.27870		0.04128	34.97630	0.03498	41.279	13.05	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	916.67870		0.91668	1,005.77630	1.00578	916.679	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	576.87990		0.57688	495.90650	0.49591	576.880	10.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	52.27990		0.05228	66.70650	0.06671	52.280	10.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	567.64160		0.56764	487.78280	0.48778	567.642	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	53.04160		0.05304	68.58280	0.06858	53.042	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	956.57300		0.95657	865.54950	0.86555	956.573	13.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	31.97300		0.03197	36.34950	0.03635	31.973	13.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	670.14670		0.67015	582.99860	0.58300	670.147	11.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	45.54670		0.04555	53.79860	0.05380	45.547	11.53	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	586.13580		0.58614	504.07520	0.50408	586.136	10.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	51.53580		0.05154	64.87520	0.06488	51.536	10.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.47690		9.47690	9.38000	9.38000		10.23	0.00	0	2,174.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	291.07280		0.29107	250.03460	0.25003	291.073	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	294.17280		0.29417	350.03460	0.35003	294.173	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	58.96070		0.05896	54.29970	0.05430	58.961	12.86	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,182.06070		1.18206	1,274.29970	1.27430	1,182.061	12.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	299.53200		0.29953	257.46790	0.25747	299.532	10.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	282.63200		0.28263	337.46790	0.33747	282.632	10.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	295.27620		0.29528	253.72560	0.25373	295.276	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	288.37620		0.28838	343.72560	0.34373	288.376	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	381.54200		0.38154	326.84160	0.32684	381.542	10.11	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	204.64200		0.20464	246.84160	0.24684	204.642	10.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	244.79140		0.24479	209.55810	0.20956	244.791	10.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	367.89140		0.36789	429.55810	0.42956	367.891	10.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	81.43430		0.08143	68.53650	0.06854	81.434	11.79	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	904.53430		0.90453	988.53650	0.98854	904.534	11.79	0.00	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	8.30	Call	1,223.69500		1.22370	1,133.29780	1.13330	1,223.695	14.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	46.79500		0.04680	53.29780	0.05330	46.795	14.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	941.47310		0.94147	850.85390	0.85085	941.473	12.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	64.57310		0.06457	70.85390	0.07085	64.573	12.40	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53010		9.53010	9.43300	9.43300		10.92	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	386.74140		0.38674	343.04570	0.34305	386.741	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	366.64140		0.36664	420.04570	0.42005	366.641	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	395.59060		0.39559	350.70540	0.35071	395.591	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	355.49060		0.35549	407.70540	0.40771	355.491	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	390.96580		0.39097	346.85490	0.34685	390.966	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	360.86580		0.36087	413.85490	0.41385	360.866	10.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.87620		9.87620	9.98430	9.98430		12.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,740.46250		2.74046	2,833.11580	2.83312	2,740.463	15.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	114.26250		0.11426	98.81580	0.09882	114.263	15.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,692.60680		2.69261	2,784.92460	2.78492	2,692.607	15.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	116.40680		0.11641	100.62460	0.10062	116.407	15.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,644.78640		2.64479	2,736.76090	2.73676	2,644.786	15.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	118.58640		0.11859	102.46090	0.10246	118.586	15.42	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.31710		9.31710	9.22780	9.22780		11.48	875,807.40	94	49.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	371.74320		0.37174	289.40460	0.28940	371.743	12.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	14.64320		0.01464	21.60460	0.02160	14.643	12.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	389.85930		0.38986	306.68700	0.30669	389.859	12.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	12.75930		0.01276	18.88700	0.01889	12.759	12.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	380.77340		0.38077	298.00720	0.29801	380.773	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	13.67340		0.01367	20.20720	0.02021	13.673	12.26	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.41070		9.41070	9.32130	9.32130		11.52	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	437.96120		0.43796	366.21170	0.36621	437.961	11.68	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	117.26120		0.11726	134.91170	0.13491	117.261	11.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	431.01860		0.43102	359.66690	0.35967	431.019	11.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	120.31860		0.12032	138.36690	0.13837	120.319	11.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	424.13520		0.42414	353.18500	0.35319	424.135	11.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	123.43520		0.12344	141.88500	0.14188	123.435	11.67	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.34770		0.34770	0.35740	0.35740			0.00	10,000	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			280.76110		280.76110	233.08030	233.08030			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			20.83500		20.83500	10.38750	10.38750			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			548.44290		548.44290	-6,125.20860	-6,125.20860			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,036.78260		7,036.78260	-7,572.83270	-7,572.83270			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			20.83500		20.83500	10.38750	10.38750			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			8.48990		8.48990	51.29090	51.29090			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			401.10940		401.10940	348.06950	348.06950			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.89090		9.89090	9.80370	9.80370		13.13	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	372.98060		0.37298	305.48710	0.30549	372.981	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	22.08060		0.02208	41.78710	0.04179	22.081	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	364.46120		0.36446	297.71580	0.29772	364.461	12.85	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	23.56120		0.02356	44.01580	0.04402	23.561	12.85	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	356.01810		0.35602	290.03500	0.29003	356.018	12.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	25.11810		0.02512	46.33500	0.04633	25.118	12.86	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.02200		10.02200	9.93690	9.93690		13.42	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	397.51890		0.39752	354.60600	0.35461	397.519	13.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	215.51890		0.21552	257.70600	0.25771	215.519	13.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	392.00890		0.39201	349.45540	0.34946	392.009	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	220.00890		0.22001	262.55540	0.26256	220.009	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	386.55170		0.38655	344.35580	0.34436	386.552	13.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	224.55170		0.22455	267.45580	0.26746	224.552	13.24	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future				1.56150	1.56150	1.54480	1.54480		13.41	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	736.96840		0.07370	580.86840	0.05809	736.968	13.59	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	21.96840		0.00220	32.86840	0.00329	21.968	13.59	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	646.47830		0.06465	495.35960	0.04954	646.478	13.41	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	31.47830		0.00315	47.35960	0.00474	31.478	13.41	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	562.01240		0.05620	418.13450	0.04181	562.012	13.50	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	47.01240		0.00470	70.13450	0.00701	47.012	13.50	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future				1.57270	1.57270	1.55570	1.55570		13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	990.40360		0.09904	847.50980	0.08475	990.404	13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	163.40360		0.01634	190.50980	0.01905	163.404	13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	916.94970		0.09169	778.24080	0.07782	916.950	13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	189.94970		0.01899	221.24080	0.02212	189.950	13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	849.16890		0.08492	715.51230	0.07155	849.169	13.47	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	222.16890		0.02222	258.51230	0.02585	222.169	13.47	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	530.99330		0.53099	532.18200	0.53218	530.993	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	365.29330		0.36529	366.48200	0.36648	365.293	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	541.15820		0.54116	542.34040	0.54234	541.158	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	355.45820		0.35546	356.64040	0.35664	355.458	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	536.05540		0.53606	537.24090	0.53724	536.055	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	360.35540		0.36036	361.54090	0.36154	360.355	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 23/05/2013	Any day expiry			9.57170		9.57170	9.46230	9.46230		15.76		0.00	0	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.31	Call	262.98370		0.26298	161.39860	0.16140	262.984	19.16		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Put	1.28370		0.00128	9.09860	0.00910	1.284	19.16		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.34	Call	233.73450		0.23373	135.12490	0.13512	233.735	18.74		0.00	0	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.34	Put	2.03450		0.00203	12.82490	0.01282	2.034	18.74		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Call	282.63980		0.28264	179.51150	0.17951	282.640	19.45		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Put	0.93980		0.00094	7.21150	0.00721	0.940	19.45		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Call	272.79890		0.27280	170.40280	0.17040	272.799	19.30		0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Put	1.09890		0.00110	8.10280	0.00810	1.099	19.30		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry			9.57550		9.57550	9.46610	9.46610		13.95		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Call	183.41930		0.18342	98.50410	0.09850	183.419	14.94		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Put	17.91930		0.01792	42.40410	0.04240	17.919	14.94		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Call	113.94050		0.11394	0.00000	0.00000	113.940	14.31		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Put	38.44050		0.03844	0.00000	0.00000	38.441	14.31		0.00	10,000	10,000.00
DAUS	On 27/05/2013	Any day expiry	9.39	Call	200.43430		0.20043	112.18900	0.11219	200.434	15.08		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Put	14.93430		0.01493	36.08900	0.03609	14.934	15.08		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Call	191.86780		0.19187	105.24420	0.10524	191.868	15.01		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Put	16.36780		0.01637	39.14420	0.03914	16.368	15.01		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Call	150.95490		0.15095	0.00000	0.00000	150.955	14.66		0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Put	25.45490		0.02545	0.00000	0.00000	25.455	14.66		0.00	20,000	0.00
DAUS	On 28/05/2013	Any day expiry			9.57650		9.57650	9.46700	9.46700		14.21		0.00	1,500	5,000.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	517.09790		0.51710	408.92000	0.40892	517.098	16.72		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.59790		0.00060	1.92000	0.00192	0.598	16.72		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	113.83570		0.11384	54.33130	0.05433	113.836	14.42		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	47.33570		0.04734	97.33130	0.09733	47.336	14.42		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	536.97910		0.53698	428.54960	0.42855	536.979	16.86		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.47910		0.00048	1.54960	0.00155	0.479	16.86		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	527.03080		0.52703	418.72550	0.41873	527.031	16.78		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
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.53080		0.00053	1.72550	0.00173	0.531	16.78	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	66.26340		0.06626	28.93120	0.02893	66.263	14.62	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	89.76340		0.08976	161.93120	0.16193	89.763	14.62	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	389.10600		0.38911	284.20070	0.28420	389.106	16.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	2.60600		0.00261	7.20070	0.00720	2.606	16.06	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	239.29420		0.23929	146.80170	0.14680	239.294	15.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	12.79420		0.01279	29.80170	0.02980	12.794	15.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,476.50320		1.47650	1,367.00000	1.36700	1,476.503	30.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00320		0.00000	0.00000	0.00000	0.003	30.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,376.50350		1.37650	1,267.00000	1.26700	1,376.504	28.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00350		0.00000	0.00000	0.00000	0.004	28.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,326.50370		1.32650	1,217.00000	1.21700	1,326.504	27.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00370		0.00000	0.00000	0.00000	0.004	27.59	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.57840		9.57840	9.46890	9.46890		18.03	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	579.17270		0.57917	470.69840	0.47070	579.173	16.87	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.77270		0.00077	1.79840	0.00180	0.773	16.87	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	569.23480		0.56923	460.88800	0.46089	569.235	16.76	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.83480		0.00083	1.98800	0.00199	0.835	16.76	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	599.06240		0.59906	490.42610	0.49043	599.062	17.07	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.66240		0.00066	1.52610	0.00153	0.662	17.07	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	589.11540		0.58912	480.55660	0.48056	589.115	16.97	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.71540		0.00072	1.65660	0.00166	0.715	16.97	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.60720		9.60720	9.49770	9.49770		14.31	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	616.38110		0.61638	510.56760	0.51057	616.381	14.35	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	9.18110		0.00918	12.86760	0.01287	9.181	14.35	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	360.85900		0.36086	269.32170	0.26932	360.859	14.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	43.65900		0.04366	61.62170	0.06162	43.659	14.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	353.03650		0.35304	262.24740	0.26225	353.037	14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.30	Put	45.83650		0.04584	64.54740	0.06455	45.836	14.13	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	345.29480		0.34529	255.27270	0.25527	345.295	14.14	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	48.09480		0.04809	67.57270	0.06757	48.095	14.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.60850		9.60850	9.49910	9.49910		14.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	608.84030		0.60884	503.50500	0.50350	608.840	14.32	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	10.34030		0.01034	14.40500	0.01440	10.340	14.32	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	627.82730		0.62783	522.09750	0.52210	627.827	14.38	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	9.32730		0.00933	12.99750	0.01300	9.327	14.38	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	618.32190		0.61832	512.78450	0.51278	618.322	14.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	9.82190		0.00982	13.68450	0.01368	9.822	14.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.61520		9.61520	9.50570	9.50570		14.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,315.59180		1.31559	1,206.17970	1.20618	1,315.592	16.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.39180		0.00039	0.47970	0.00048	0.392	16.88	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	589.93140		0.58993	486.02820	0.48603	589.931	13.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	14.73140		0.01473	20.32820	0.02033	14.731	13.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	580.66710		0.58067	477.01060	0.47701	580.667	13.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	15.46710		0.01547	21.31060	0.02131	15.467	13.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	571.43490		0.57143	468.25210	0.46825	571.435	13.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	16.23490		0.01623	22.55210	0.02255	16.235	13.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	331.39000		0.33139	245.49270	0.24549	331.390	13.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	66.19000		0.06619	89.79270	0.08979	66.190	13.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	226.84550		0.22685	155.76550	0.15577	226.845	14.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	121.64550		0.12165	160.06550	0.16007	121.645	14.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,365.51660		1.36552	1,256.07750	1.25608	1,365.517	17.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.31660		0.00032	0.37750	0.00038	0.317	17.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	178.38320		0.17838	120.20660	0.12021	178.383	14.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	163.18320		0.16318	214.50660	0.21451	163.183	14.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	137.17530		0.13718	89.12420	0.08912	137.175	14.58	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.70	Put	221.97530		0.22198	283.42420	0.28342	221.975	14.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,515.36790		1.51537	1,405.88420	1.40588	1,515.368	17.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.16790		0.00017	0.18420	0.00018	0.168	17.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,415.45610		1.41546	1,305.99710	1.30600	1,415.456	17.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.25610		0.00026	0.29710	0.00030	0.256	17.43	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.64800		9.64800	9.53860	9.53860		14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	496.37830		0.49638	404.88910	0.40489	496.378	13.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	58.37830		0.05838	76.28910	0.07629	58.378	13.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	164.28290		0.16428	117.71260	0.11771	164.283	14.54	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	316.28290		0.31628	379.11260	0.37911	316.283	14.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,349.91000		1.34991	1,240.85520	1.24086	1,349.910	15.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	1.91000		0.00191	2.25520	0.00226	1.910	15.64	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	512.03430		0.51203	419.50050	0.41950	512.034	13.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	54.03430		0.05403	70.90050	0.07090	54.034	13.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	504.17640		0.50418	412.16000	0.41216	504.176	13.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	56.17640		0.05618	73.56000	0.07356	56.176	13.41	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.65300		9.65300	9.54350	9.54350		14.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	629.63830		0.62964	529.60650	0.52961	629.638	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	36.63830		0.03664	46.10650	0.04611	36.638	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	256.49130		0.25649	192.14930	0.19215	256.491	14.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	203.49130		0.20349	248.64930	0.24865	203.491	14.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	647.08630		0.64709	546.21660	0.54622	647.086	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	34.08630		0.03409	42.71660	0.04272	34.086	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	638.34290		0.63834	537.75830	0.53776	638.343	13.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	35.34290		0.03534	44.25830	0.04426	35.343	13.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	211.28930		0.21129	156.21980	0.15622	211.289	14.26	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	258.28930		0.25829	312.71980	0.31272	258.289	14.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	404.35150		0.40435	321.07660	0.32108	404.352	13.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.35	Put	101.35150		0.10135	127.57660	0.12758	101.351	13.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	304.60910		0.30461	231.97220	0.23197	304.609	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	161.60910		0.16161	198.47220	0.19847	161.609	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,554.18980		1.55419	1,444.90030	1.44490	1,554.190	16.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	1.18980		0.00119	1.40030	0.00140	1.190	16.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,454.65990		1.45466	1,345.44980	1.34545	1,454.660	16.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.65990		0.00166	1.94980	0.00195	1.660	16.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,404.96010		1.40496	1,295.80150	1.29580	1,404.960	15.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.96010		0.00196	2.30150	0.00230	1.960	15.80	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.65920		9.65920	9.54970	9.54970		14.06	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	596.34590		0.59635	499.64730	0.49965	596.346	13.41	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	47.14590		0.04715	59.94730	0.05995	47.146	13.41	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	613.27800		0.61328	515.30490	0.51530	613.278	13.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	44.07800		0.04408	55.60490	0.05560	44.078	13.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	604.79100		0.60479	507.44640	0.50745	604.791	13.42	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	45.59100		0.04559	57.74640	0.05775	45.591	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.69140		9.69140	9.58200	9.58200		14.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	503.79730		0.50380	418.38120	0.41838	503.797	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	112.39730		0.11240	136.38120	0.13638	112.397	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	325.07450		0.32507	256.10220	0.25610	325.075	13.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	233.67450		0.23367	274.10220	0.27410	233.675	13.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	545.93730		0.54594	457.61170	0.45761	545.937	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	94.53730		0.09454	115.61170	0.11561	94.537	13.38	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	510.67620		0.51068	424.76330	0.42476	510.676	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	109.27620		0.10928	132.76330	0.13276	109.276	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	223.92810		0.22393	172.69060	0.17269	223.928	14.55	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	372.52810		0.37253	430.69060	0.43069	372.528	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	496.97500		0.49697	412.05990	0.41206	496.975	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
DAUS	On 26/08/2013	Any day expiry	9.31	Put	115.57500		0.11557	140.05990	0.14006	115.575	13.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	373.02290		0.37302	298.88090	0.29888	373.023	13.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	191.62290		0.19162	226.88090	0.22688	191.623	13.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,446.31760		1.44632	1,337.64360	1.33764	1,446.318	15.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	4.91760		0.00492	5.64360	0.00564	4.918	15.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,397.11230		1.39711	1,288.55740	1.28856	1,397.112	14.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	5.71230		0.00571	6.55740	0.00656	5.712	14.96	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	277.39430		0.27739	217.59570	0.21760	277.394	14.13	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	285.99430		0.28599	335.59570	0.33560	285.994	14.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,495.62890		1.49563	1,386.85280	1.38685	1,495.629	15.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	4.22890		0.00423	4.85280	0.00485	4.229	15.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.72610		9.72610	9.61670	9.61670		14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	561.87690		0.56188	476.96090	0.47696	561.877	13.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	135.77690		0.13578	160.26090	0.16026	135.777	13.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	555.21470		0.55521	470.73920	0.47074	555.215	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	139.11470		0.13911	164.03920	0.16404	139.115	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	266.25240		0.26625	213.34140	0.21334	266.252	14.76	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	420.15240		0.42015	476.64140	0.47664	420.152	14.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	575.35330		0.57535	489.56560	0.48957	575.353	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	129.25330		0.12925	152.86560	0.15287	129.253	13.58	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	568.58910		0.56859	483.23570	0.48324	568.589	13.60	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	132.48910		0.13249	156.53570	0.15654	132.489	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.72990		9.72990	9.62040	9.62040		14.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	595.35690		0.59536	508.64870	0.50865	595.357	13.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	125.45690		0.12546	148.24870	0.14825	125.457	13.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	342.97640		0.34298	280.03680	0.28004	342.976	14.29	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	313.07640		0.31308	359.63680	0.35964	313.076	14.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	609.21080		0.60921	521.66920	0.52167	609.211	13.55	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 26/09/2013	Any day expiry	9.24	Put	119.31080		0.11931	141.26920	0.14127	119.311	13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	602.25860		0.60226	515.13200	0.51513	602.259	13.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	122.35860		0.12236	144.73200	0.14473	122.359	13.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,441.00860		1.44101	1,332.83800	1.33284	1,441.009	14.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	11.10860		0.01111	12.43800	0.01244	11.109	14.86	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	439.63110		0.43963	364.27090	0.36427	439.631	13.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	219.73110		0.21973	253.87090	0.25387	219.731	13.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	391.54880		0.39155	320.55340	0.32055	391.549	14.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	261.64880		0.26165	300.15340	0.30015	261.649	14.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,538.45470		1.53845	1,429.96760	1.42997	1,538.455	15.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	8.55470		0.00855	9.56760	0.00957	8.555	15.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,489.65390		1.48965	1,381.31490	1.38131	1,489.654	14.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	9.75390		0.00975	10.91490	0.01091	9.754	14.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.76210		9.76210	9.65270	9.65270		14.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	547.79470		0.54779	467.66530	0.46767	547.795	13.83	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	195.69470		0.19569	224.96530	0.22497	195.695	13.83	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	512.61270		0.51261	435.10510	0.43511	512.613	13.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	220.51270		0.22051	252.40510	0.25241	220.513	13.94	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	257.72650		0.25773	210.40570	0.21041	257.727	15.29	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	565.62650		0.56563	627.70570	0.62771	565.627	15.29	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	559.91180		0.55991	478.92190	0.47892	559.912	13.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	187.81180		0.18781	216.22190	0.21622	187.812	13.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	553.82890		0.55383	473.26720	0.47327	553.829	13.81	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	191.72890		0.19173	220.56720	0.22057	191.729	13.81	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.76580		9.76580	9.65640	9.65640		14.47	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	254.51340		0.25451	208.07020	0.20807	254.513	15.38	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	588.71340		0.58871	651.67020	0.65167	588.713	15.38	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	501.91970		0.50192	425.63010	0.42563	501.920	14.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.50	Put	236.11970		0.23612	269.23010	0.26923	236.120	14.02	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	496.37130		0.49637	420.52140	0.42052	496.371	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	240.57130		0.24057	274.12140	0.27412	240.571	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	474.65490		0.47465	400.57120	0.40057	474.655	14.11	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	258.85490		0.25885	294.17120	0.29417	258.855	14.11	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	507.51590		0.50752	430.78740	0.43079	507.516	14.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	231.71590		0.23172	264.38740	0.26439	231.716	14.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.76960		9.76960	9.66010	9.66010		14.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	535.37050		0.53537	456.74020	0.45674	535.371	13.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	215.77050		0.21577	246.64020	0.24664	215.770	13.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	453.55420		0.45355	381.50130	0.38150	453.554	14.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	283.95420		0.28395	321.40130	0.32140	283.954	14.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	547.08310		0.54708	467.59640	0.46760	547.083	13.87	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	207.48310		0.20748	237.49640	0.23750	207.483	13.87	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	404.80950		0.40481	338.49140	0.33849	404.809	14.35	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	335.20950		0.33521	378.39140	0.37839	335.209	14.35	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	541.20410		0.54120	462.14490	0.46214	541.204	13.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	211.60410		0.21160	242.04490	0.24204	211.604	13.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,535.70200		1.53570	1,427.75650	1.42776	1,535.702	14.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	16.10200		0.01610	17.65650	0.01766	16.102	14.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,487.60550		1.48761	1,379.84770	1.37985	1,487.605	14.87	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	18.00550		0.01801	19.74770	0.01975	18.005	14.87	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.80670		9.80670	9.69720	9.69720		14.63	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	460.51310		0.46051	391.86270	0.39186	460.513	14.43	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	353.81310		0.35381	394.66270	0.39466	353.813	14.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	602.10200		0.60210	522.32730	0.52233	602.102	13.91	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	225.40200		0.22540	255.12730	0.25513	225.402	13.91	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	596.28960		0.59629	516.91920	0.51692	596.290	13.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.44	Put	229.58960		0.22959	259.71920	0.25972	229.590	13.93	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	590.52150		0.59052	511.55670	0.51156	590.522	13.94	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	233.82150		0.23382	264.35670	0.26436	233.822	13.94	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,531.83860		1.53184	1,424.68110	1.42468	1,531.839	14.89	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	25.13860		0.02514	27.48110	0.02748	25.139	14.89	0.00	0	7,500.00
DAUS	On 23/12/2013	Any day expiry			9.83830		9.83830	9.72890	9.72890		14.82	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	556.48420		0.55648	483.19100	0.48319	556.484	14.32	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	318.18420		0.31818	354.29100	0.35429	318.184	14.32	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	551.42290		0.55142	478.48400	0.47848	551.423	14.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	323.12290		0.32312	359.58400	0.35958	323.123	14.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	561.58890		0.56159	487.93550	0.48794	561.589	14.30	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	313.28890		0.31329	349.03550	0.34904	313.289	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.92000		9.92000	9.81060	9.81060		15.09	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	993.22220		0.99322	898.91650	0.89892	993.222	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	163.22220		0.16322	178.31650	0.17832	163.222	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	985.92410		0.98592	891.81270	0.89181	985.924	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	165.92410		0.16592	181.21270	0.18121	165.924	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	978.65930		0.97866	884.73820	0.88474	978.659	13.96	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	168.65930		0.16866	184.13820	0.18414	168.659	13.96	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.94360		9.94360	9.83410	9.83410		15.22	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,024.57910		1.02458	930.97060	0.93097	1,024.579	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	170.97910		0.17098	186.87060	0.18687	170.979	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,017.35990		1.01736	923.89500	0.92389	1,017.360	13.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	173.75990		0.17376	189.79500	0.18980	173.760	13.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,010.17090		1.01017	916.85330	0.91685	1,010.171	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	176.57090		0.17657	192.75330	0.19275	176.571	14.00	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			116.77991		116.77991	116.16716	116.16716			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,769.91000		1.76991	1,157.16000	1.15716	1,769.910		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
EL28	On 01/08/2013	Bond Future	114.99	Call	1,789.91000		1.78991	1,177.16000	1.17716	1,789.910		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,779.91000		1.77991	1,167.16000	1.16716	1,779.910		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
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			8.64849		92.06137	8.54206	92.99122			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	2,969.17000		2.96917	3,899.02000	3.89902	2,969.170		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	81,010.04000		81.01004	81,939.89000	81.93989	81,010.040		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			8.74190		89.57959	8.63194	90.52330			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	2,184.65000		2.18465	1,240.94000	1.24094	2,184.650		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	2,096.37000		2.09637	1,152.66000	1.15266	2,096.370		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	2,008.22000		2.00822	1,064.51000	1.06451	2,008.220		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			452.88900		452.88900	456.12800	456.12800			4,528,890.00	1	347.00
GOVI	On 01/08/2013	GOVI	445.99	Call	68,990.00000		6.89900	101,380.00000	10.13800	68,990.000		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	68,890.00000		6.88900	101,280.00000	10.12800	68,890.000		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	68,790.00000		6.87900	101,180.00000	10.11800	68,790.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			459.28200		459.28200	462.57000	462.57000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	132,920.00000		13.29200	165,800.00000	16.58000	132,920.000		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	132,820.00000		13.28200	165,700.00000	16.57000	132,820.000		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	132,720.00000		13.27200	165,600.00000	16.56000	132,720.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.35800		211.35800	211.85600	211.85600			0.00	0	965.00
IGOV	On 07/11/2013	Index Future			214.36900		214.36900	214.87500	214.87500			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			574.78000		574.78000	574.78000	574.78000			0.00	0	186.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.07000	94.93000	5.01000	94.99000					0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000	94.99000	4.94000	95.06000					0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.97000	95.03000	4.90000	95.10000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.93000	95.07000	4.84000	95.16000					0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.92000	95.08000	4.85000	95.15000					0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.91000	95.09000	4.84000	95.16000					0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.91000	95.09000	4.84000	95.16000					0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.93000	95.07000	4.87000	95.13000					0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.01000	94.99000	4.96000	95.04000					0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.12000	94.88000	5.05000	94.95000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.25000	94.75000	5.18000	94.82000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.39000	94.61000	5.32000	94.68000					0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.79770	7.79770	7.73000	7.73000			10.34		38,988,500.00	5,000	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	460.48010	0.46048	395.07180	0.39507	460.480		12.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	2.78010	0.00278	5.07180	0.00507	2.780		12.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	450.65210	0.45065	385.48140	0.38548	450.652		12.40		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	2.95210	0.00295	5.48140	0.00548	2.952		12.40		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	440.83590		0.44084	375.92270	0.37592	440.836	12.29	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	3.13590		0.00314	5.92270	0.00592	3.136	12.29	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.84340		7.84340	7.78660	7.78660		10.22	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	341.29710		0.34130	297.41720	0.29742	341.297	10.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	87.89710		0.08790	100.81720	0.10082	87.897	10.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	334.08360		0.33408	290.53350	0.29053	334.084	10.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	90.68360		0.09068	103.93350	0.10393	90.684	10.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	326.93940		0.32694	283.72670	0.28373	326.939	10.71	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	93.53940		0.09354	107.12670	0.10713	93.539	10.71	0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.48519		112.25417	6.33653	113.36751			0.00	0	9,413.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,784.35000		5.78435	6,897.69000	6.89769	5,784.350		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	5,853.72000		5.85372	6,967.06000	6.96706	5,853.720		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	5,923.03000		5.92303	7,036.37000	7.03637	5,923.030		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			6.53392		109.92314	6.37909	111.05298			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	810.85000	0.81085	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	318.99000		0.31899	0.00000	0.00000	318.990		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	883.58000	0.88358	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	246.26000		0.24626	0.00000	0.00000	246.260		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	956.26000	0.95626	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	173.58000		0.17358	0.00000	0.00000	173.580		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.16617		121.71782	5.08935	121.88567		1.37	0.00	0	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,262.19000		92.26219	92,430.04000	92.43004	92,262.190	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			5.14709		116.62971	5.05719	116.80079		1.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Call	944.99000		0.94499	1,087.22000	1.08722	944.990	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	107.10000		0.10710	78.25000	0.07825	107.100	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	960.35000		0.96035	1,103.37000	1.10337	960.350	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	103.64000		0.10364	75.58000	0.07558	103.640	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	975.81000		0.97581	1,119.60000	1.11960	975.810	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	100.28000		0.10028	72.99000	0.07299	100.280	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.10345		118.20065	5.00050	118.36940		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,043.98000		1.04398	1,181.05000	1.18105	1,043.980	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	137.69000		0.13769	106.01000	0.10601	137.690	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,018.07000		1.01807	1,153.90000	1.15390	1,018.070	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	144.17000		0.14417	111.25000	0.11125	144.170	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,031.00000		1.03100	1,167.46000	1.16746	1,031.000	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	140.90000		0.14090	108.61000	0.10861	140.900	1.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.02690		112.99236	4.90333	113.16311			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	252.32000		0.25232	423.07000	0.42307	252.320		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	224.80000		0.22480	395.55000	0.39555	224.800		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	238.56000		0.23856	409.31000	0.40931	238.560		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			7.08133		130.54511	6.96410	131.75175		9.14	182,763,154.00	1,400	53,767.00
R186	On 01/08/2013	Bond Future	7.00	Call	1,752.08000		1.75208	2,359.39000	2.35939	1,752.080	9.24	1,752,080.00	1,000	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Put	2,587.56000		2.58756	1,988.23000	1.98823	2,587.560	9.24	0.00	0	4,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.20	Call	2,804.05000		2.80405	0.00000	0.00000	2,804.050	9.33	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	1,598.26000		1.59826	0.00000	0.00000	1,598.260	9.33	8,972,631.64	5,614	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,110.28000		3.11028	3,935.25000	3.93525	3,110.280	9.35	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,401.11000		1.40111	1,019.44000	1.01944	1,401.110	9.35	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	844.23000		0.84423	1,226.86000	1.22686	844.230	9.14	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	4,295.07000		4.29507	3,471.06000	3.47106	4,295.070	9.14	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	990.82000		0.99082	1,416.48000	1.41648	990.820	9.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	3,912.82000		3.91282	3,131.84000	3.13184	3,912.820	9.16	0.00	0	100.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,272.70000		121.27270	122,479.34000	122.47934	121,272.700	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	6.50	Call	339.15000		0.33915	0.00000	0.00000	339.150	9.06	169,575.00	500	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	6,478.30000		6.47830	0.00000	0.00000	6,478.300	9.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.14231		132.38798	7.02076	133.61262		9.90	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,952.62000		14.95262	16,133.55000	16.13355	14,952.620	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	167.21000		0.16721	123.50000	0.12350	167.210	10.31	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,143.36000		10.14336	11,221.28000	11.22128	10,143.360	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	672.55000		0.67255	525.83000	0.52583	672.550	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,219.55000		10.21955	11,299.99000	11.29999	10,219.550	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	658.82000		0.65882	514.62000	0.51462	658.820	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,295.87000		10.29587	11,378.81000	11.37881	10,295.870	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	645.32000		0.64532	503.62000	0.50362	645.320	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,212.65000		1.21265	1,543.85000	1.54385	1,212.650	9.76	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	7,870.16000		7.87016	6,976.72000	6.97672	7,870.160	9.76	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.19740		128.88060	7.07227	130.11649		10.40	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,654.70000		7.65470	8,536.23000	8.53623	7,654.700	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,480.87000		2.48087	2,126.51000	2.12651	2,480.870	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,717.88000		7.71788	8,602.73000	8.60273	7,717.880	10.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,451.45000		2.45145	2,100.41000	2.10041	2,451.450	10.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.76	Call	7,781.26000		7.78126	8,669.42000	8.66942	7,781.260	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,422.32000		2.42232	2,074.59000	2.07459	2,422.320	10.85	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.25475		130.62620	7.12534	131.87856			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	1,597.31000		1.59731	344.95000	0.34495	1,597.310		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	1,499.57000		1.49957	247.21000	0.24721	1,499.570		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	1,401.94000		1.40194	149.58000	0.14958	1,401.940		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.92090		297.92090	298.36699	298.36699			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,930.90000		2.93090	3,376.99000	3.37699	2,930.900		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	2,920.90000		2.92090	3,366.99000	3.36699	2,920.900		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,910.90000		2.91090	3,356.99000	3.35699	2,910.900		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			5.00099		106.00966	4.93260	106.10266		0.81	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,763.98000		68.76398	68,856.98000	68.85698	68,763.980		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			4.92340		107.50618	4.83687	107.60123		0.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Call	132.15000	0.13215	172.79000	0.17279	132.150	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	278.75000	0.27875	224.34000	0.22434	278.750	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	136.41000	0.13641	177.87000	0.17787	136.410	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	272.01000	0.27201	218.42000	0.21842	272.010	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	140.75000	0.14075	183.05000	0.18305	140.750	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	265.35000	0.26535	212.60000	0.21260	265.350	0.67	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.76793	104.54545	4.66007	104.63765		0.59	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	494.08000	0.49408	567.70000	0.56770	494.080	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	75.09000	0.07509	56.51000	0.05651	75.090	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	480.81000	0.48081	553.67000	0.55367	480.810	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	78.80000	0.07880	59.46000	0.05946	78.800	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	487.56000	0.48756	560.79000	0.56079	487.560	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	77.06000	0.07706	58.09000	0.05809	77.060	0.64	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.47604	105.96144	4.32295	106.05459			0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	172.37000	0.17237	265.52000	0.26552	172.370		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	160.25000	0.16025	253.40000	0.25340	160.250		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	166.31000	0.16631	259.46000	0.25946	166.310		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			226.11104	226.11104	226.76347	226.76347			0.00	0	44,020.00	
R202	On 01/08/2013	Bond Future	222.99	Call	3,121.04000	3.12104	3,773.47000	3.77347	3,121.040		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	3,111.04000	3.11104	3,763.47000	3.76347	3,111.040		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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.01	Call	3,101.04000		3.10104	3,753.47000	3.75347	3,101.040		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			5.66213		112.58773	5.55713	112.99027		3.19	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,374.53000		99.37453	99,777.07000	99.77707	99,374.530		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.69314		110.01764	5.57935	110.42663		3.14	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	980.98000		0.98098	1,208.03000	1.20803	980.980		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	920.54000		0.92054	738.60000	0.73860	920.540		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,582.49000		1.58249	1,872.41000	1.87241	1,582.490		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	524.28000		0.52428	405.21000	0.40521	524.280		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,606.70000		1.60670	1,898.64000	1.89864	1,606.700		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	513.06000		0.51306	396.01000	0.39601	513.060		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,631.08000		1.63108	1,925.01000	1.92501	1,631.080		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	502.03000		0.50203	386.97000	0.38697	502.030		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,788.12000		107.78812	108,197.11000	108.19711	107,788.120		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		0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.71748		111.49932	5.59573	111.90949		3.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,080.34000		2.08034	2,375.83000	2.37583	2,080.340		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	605.42000		0.60542	490.74000	0.49074	605.420		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,621.17000		1.62117	1,883.24000	1.88324	1,621.170		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	843.08000		0.84308	694.98000	0.69498	843.080		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,034.10000		2.03410	2,326.61000	2.32661	2,034.100		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	625.31000		0.62531	507.65000	0.50765	625.310		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,057.16000		2.05716	2,351.17000	2.35117	2,057.160		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	615.30000		0.61530	499.14000	0.49914	615.300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			5.73752		108.84830	5.60552	109.26369			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	70.55000		0.07055	485.94000	0.48594	70.550		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	7.79000		0.00779	423.18000	0.42318	7.790		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	39.17000		0.03917	454.56000	0.45456	39.170		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			5.86345		110.72314	5.74915	111.27574		4.28	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,839.64000		101.83964	102,392.24000	102.39224	101,839.640	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			5.89903		112.28621	5.77726	112.84738		4.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,402.00000		2.40200	2,818.25000	2.81825	2,402.000	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	623.76000		0.62376	478.84000	0.47884	623.760	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,434.06000		2.43406	2,852.72000	2.85272	2,434.060	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	610.80000		0.61080	468.29000	0.46829	610.800	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,466.31000		2.46631	2,887.36000	2.88736	2,466.310	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	598.05000		0.59805	457.93000	0.45793	598.050	4.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,024.50000		5.02450	5,553.40000	5.55340	5,024.500	4.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	106.53000		0.10653	74.26000	0.07426	106.530	4.48	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.92757		109.76768	5.79925	110.33208		4.30	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,866.71000		2.86671	3,275.69000	3.27569	2,866.710	4.48	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	819.16000		0.81916	663.74000	0.66374	819.160	4.48	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,897.03000		2.89703	3,307.92000	3.30792	2,897.030	4.49	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	806.65000		0.80665	653.14000	0.65314	806.650	4.49	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,836.51000		2.83651	3,243.59000	3.24359	2,836.510	4.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.39	Put	831.81000		0.83181	674.49000	0.67449	831.810	4.48	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.95823		111.25441	5.82166	111.82610			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	382.09000		0.38209	953.78000	0.95378	382.090		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	423.63000		0.42363	995.32000	0.99532	423.630		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	340.54000		0.34054	912.23000	0.91223	340.540		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			5.10163		101.45281	5.02550	101.48635		0.27	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,454.70000		30.45470	30,488.24000	30.48824	30,454.700		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.79471		102.88503	4.60070	102.91974		0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	3.29000		0.00329	8.62000	0.00862	3.290		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	93.66000		0.09366	64.28000	0.06428	93.660		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	3.47000		0.00347	9.02000	0.00902	3.470		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	92.04000		0.09204	62.88000	0.06288	92.040		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	3.66000		0.00366	9.42000	0.00942	3.660		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	90.44000		0.09044	61.49000	0.06149	90.440		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			6.10986		106.42365	5.99628	107.04485		5.25	1,383,507.45	13	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,852.46000		98.85246	99,473.66000	99.47366	98,852.460		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.15119		107.92601	6.03138	108.55672		5.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,350.92000		3.35092	3,850.23000	3.85023	3,350.920	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	570.25000		0.57025	438.85000	0.43885	570.250	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,389.63000		3.38963	3,891.21000	3.89121	3,389.630	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	558.20000		0.55820	429.07000	0.42907	558.200	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,428.50000		3.42850	3,932.33000	3.93233	3,428.500	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	546.35000		0.54635	419.47000	0.41947	546.350	5.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.18713		105.73995	6.06191	106.37497		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,372.37000		3.37237	3,828.42000	3.82842	3,372.370	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,015.79000		1.01579	836.82000	0.83682	1,015.790	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,303.84000		3.30384	3,755.71000	3.75571	3,303.840	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,045.62000		1.04562	862.47000	0.86247	1,045.620	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,338.03000		3.33803	3,792.00000	3.79200	3,338.030	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,030.61000		1.03061	849.56000	0.84956	1,030.610	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.22825		107.17213	6.09631	107.81543			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	0.00000		0.00000	554.60000	0.55460	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	88.70000		0.08870	0.00000	0.00000	88.700		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	0.00000		0.00000	457.30000	0.45730	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	186.00000		0.18600	0.00000	0.00000	186.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	0.00000		0.00000	505.96000	0.50596	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	137.34000		0.13734	0.00000	0.00000	137.340		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			6.22257		105.52185	6.09400	106.31397		5.94	21,104,370.00	200	9,193.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future	101.40	Call	96,477.38000		96.47738	97,269.50000	97.26950	96,477.380	6.25	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	6.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.26571		103.61556	6.13100	104.41962		6.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,767.82000		3.76782	4,397.34000	4.39734	3,767.820	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	710.27000		0.71027	535.73000	0.53573	710.270	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,810.82000		3.81082	4,443.20000	4.44320	3,810.820	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	696.04000		0.69604	524.36000	0.52436	696.040	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,854.00000		3.85400	4,489.22000	4.48922	3,854.000	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	682.04000		0.68204	513.20000	0.51320	682.040	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,147.73000		7.14773	7,912.10000	7.91210	7,147.730	6.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	125.44000		0.12544	85.75000	0.08575	125.440	6.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.30298		105.01104	6.16298	105.82174		6.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,812.18000		3.81218	4,385.35000	4.38535	3,812.180	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,275.12000		1.27512	1,037.59000	1.03759	1,275.120	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,850.31000		3.85031	4,426.09000	4.42609	3,850.310	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,257.38000		1.25738	1,022.46000	1.02246	1,257.380	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,774.22000		3.77422	4,344.75000	4.34475	3,774.220	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,293.07000		1.29307	1,052.90000	1.05290	1,293.070	6.65	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.34093		103.03674	6.19456	103.85817			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	0.00000		0.00000	592.53000	0.59253	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	228.90000		0.22890	0.00000	0.00000	228.900		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	0.00000		0.00000	648.52000	0.64852	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	172.91000		0.17291	0.00000	0.00000	172.910		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	0.00000		0.00000	536.52000	0.53652	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	284.91000		0.28491	0.00000	0.00000	284.910		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.09715		83.13926	7.98054	84.17284		14.15		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	8.00	Call	1,713.47000		1.71347	2,231.48000	2.23148	1,713.470	14.29		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,573.17000		2.57317	2,057.60000	2.05760	2,573.170	14.29		0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	73,190.15000		73.19015	74,223.73000	74.22373	73,190.150	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			8.16686		81.16852	8.04682	82.21737		16.13		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,706.81000		6.70681	7,505.18000	7.50518	6,706.810	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,581.84000		1.58184	1,331.36000	1.33136	1,581.840	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,761.32000		6.76132	7,562.60000	7.56260	6,761.320	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,558.27000		1.55827	1,310.70000	1.31070	1,558.270	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,815.99000		6.81599	7,620.17000	7.62017	6,815.990	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,534.98000		1.53498	1,290.31000	1.29031	1,534.980	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,855.43000		10.85543	11,808.94000	11.80894	10,855.430	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	487.06000		0.48706	391.72000	0.39172	487.060	16.72		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.23064		82.26178	8.10777	83.32143		16.27		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,953.01000		5.95301	6,632.79000	6.63279	5,953.010	16.67		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,377.19000		3.37719	2,997.32000	2.99732	3,377.190	16.67		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,000.82000		6.00082	6,683.41000	6.68341	6,000.820	16.68		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,343.87000		3.34387	2,966.81000	2.96681	3,343.870	16.68		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	6,048.76000		6.04876	6,734.17000	6.73417	6,048.760	16.69		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,310.82000		3.31082	2,936.58000	2.93658	3,310.820	16.69		0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.29527		80.23089	8.16911	81.30474				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	3,981.17000		3.98117	2,907.32000	2.90732	3,981.170			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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.85	Put	3,890.51000	3.89051	2,816.66000	2.81666	3,890.510		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	3,799.99000	3.79999	2,726.14000	2.72614	3,799.990		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			175.35141	175.35141	175.97195	175.97195			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,361.41000	2.36141	2,981.95000	2.98195	2,361.410		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	2,351.41000	2.35141	2,971.95000	2.97195	2,351.410		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	2,341.41000	2.34141	2,961.95000	2.96195	2,341.410		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.65510	130.65510	130.62994	130.62994			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	665.10000	0.66510	639.94000	0.63994	665.100		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	655.10000	0.65510	629.94000	0.62994	655.100		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	645.10000	0.64510	619.94000	0.61994	645.100		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future			139.09005	139.09005	139.60927	139.60927			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,100.05000	1.10005	1,619.27000	1.61927	1,100.050		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	1,090.05000	1.09005	1,609.27000	1.60927	1,090.050		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	1,080.05000	1.08005	1,599.27000	1.59927	1,080.050		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			7.76077	95.78677	7.65935	96.70682		12.00	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	85,171.75000	85.17175	86,091.80000	86.09180	85,171.750	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			7.83005	93.60215	7.72545	94.53592		13.52	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,554.23000	7.55423	8,307.52000	8.30752	7,554.230	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,156.74000	1.15674	976.26000	0.97626	1,156.740	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,614.66000	7.61466	8,370.39000	8.37039	7,614.660	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,137.31000	1.13731	959.27000	0.95927	1,137.310	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,675.24000	7.67524	8,433.38000	8.43338	7,675.240	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,118.15000	1.11815	942.52000	0.94252	1,118.150	14.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.89441	94.86275	7.78720	95.80536		13.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	6,443.85000	6.44385	7,075.28000	7.07528	6,443.850	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,916.60000	2.91660	2,605.42000	2.60542	2,916.600	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,340.86000	6.34086	6,967.23000	6.96723	6,340.860	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,978.86000	2.97886	2,662.62000	2.66262	2,978.860	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	6,392.27000	6.39227	7,021.18000	7.02118	6,392.270	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,947.59000	2.94759	2,633.89000	2.63389	2,947.590	14.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.95673	92.60901	7.84651	93.56411			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	2,603.88000	2.60388	1,648.78000	1.64878	2,603.880		0.00	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 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	2,783.16000		2.78316	1,828.06000	1.82806	2,783.160		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	2,693.46000		2.69346	1,738.36000	1.73836	2,693.460		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.24232		83.94258	8.09504	85.30728		14.85	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,494.68000		73.49468	74,859.38000	74.85938	73,494.680		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		0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.31331		81.84346	8.16174	83.22794		16.79	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,912.27000		1.91227	2,418.60000	2.41860	1,912.270		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	6,662.95000		6.66295	5,784.80000	5.78480	6,662.950		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,853.59000		1.85359	2,349.40000	2.34940	1,853.590		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	6,802.37000		6.80237	5,913.70000	5.91370	6,802.370		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,882.69000		1.88269	2,383.74000	2.38374	1,882.690		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	6,732.32000		6.73232	5,848.89000	5.84889	6,732.320		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			8.34439		108.34286	8.21745	109.85037			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	6,221.69000		6.22169	4,714.18000	4.71418	6,221.690		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	6,092.14000		6.09214	4,584.63000	4.58463	6,092.140		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	5,962.84000		5.96284	4,455.33000	4.45533	5,962.840		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.41819		105.45139	8.28738	106.98084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 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	7,069.77000		7.06977	5,540.32000	5.54032	7,069.770		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	6,940.44000		6.94044	5,410.99000	5.41099	6,940.440		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	6,811.37000		6.81137	5,281.92000	5.28192	6,811.370		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	969.58010		0.09696	970.08420	0.09701	969.580	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	3.58010		0.00036	4.08420	0.00041	3.580	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	871.85880		0.08719	872.57640	0.08726	871.859	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	5.85880		0.00059	6.57640	0.00066	5.859	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	775.39970		0.07754	776.39190	0.07764	775.400	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	9.39970		0.00094	10.39190	0.00104	9.400	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	497.20600		0.04972	499.13360	0.04991	497.206	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	419.20600		0.04192	421.13360	0.04211	419.206	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	450.89240		0.04509	452.84380	0.04528	450.892	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	472.89240		0.04729	474.84380	0.04748	472.892	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	409.94660		0.04099	411.91570	0.04119	409.947	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	531.94660		0.05319	533.91570	0.05339	531.947	13.73	0.00	0	0.00
Total for Derivatives :											2,917,314,199.05	331,709	2 036 130.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.88433		100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.07500		107.08734	5.93500	107.33760			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		101.12758		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
AA05	On 22/03/2019	Spot Bond	7.12500	111.65617	6.95000	112.51363		698,250,000,000.00	98,000,000	49,000,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000	100.05464		100.00000		0.00	0	0.00	
AB011	On 21/11/2023	Spot Bond	0.00000	100.05544		100.00000		0.00	0	0.00	
AB012	On 21/11/2022	Spot Bond	8.00000	47.49460	8.00000	47.48448		0.00	0	0.00	
AB013	On 21/11/2018	Spot Bond	7.89000	101.84350	7.71500	102.60238		0.00	0	0.00	
AB06	On 27/03/2015	Spot Bond	6.22500	104.48000	6.08500	104.70885		0.00	0	10,200,000.00	
AB07	On 07/03/2014	Spot Bond	6.18000	103.83430	6.06000	103.91025		0.00	0	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.41737		100.00000		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	7.34000	110.48696	7.17500	111.05762		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	0.00000	101.08802		100.00000		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	0.60000	134.90318	0.60000	134.85792		0.00	0	5,085,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.25000	284.61736	1.19000	145.10253		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.94637		100.00000		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	0.00000	101.55456		100.00000		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.83160		100.00000		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.21207		100.00000		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.26694		100.00000		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.30341		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
ABL10A	On 15/03/2015	Spot Bond	6.48500	110.60139	6.34500	110.83193			12,970,000,000.00	2,000,000	4,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	103.85668		100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.78000	104.87698	6.66000	105.01453			0.00	0	14,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.21306		100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.92677		100.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.90222		100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.88310		100.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.96115		100.00000			0.00	200,000	700,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.17357		100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.88000	104.51327	5.76000	104.53688			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	102.15391		100.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.05976		100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.46251	4.35000	128.40649			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.92000	125.15706	1.86000	125.24019			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	117.18722	1.85000	117.14391			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	104.23830	2.75000	104.19716			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.64000	121.12241	9.47500	121.57375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.21965		100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.30194		100.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.37338		100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.57985		100.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	114.15028	3.15000	114.10403			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.90619	100.00000	30.83133			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.99000	171.54373	0.93000	172.21837			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.52676	2.76000	151.46698			0.00	0	50,000,000.00
ABN09	On 27/06/2023	Spot Bond	1.02000	179.08147	0.96000	179.96083			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.50000	179.58922	1.48000	180.09697			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.63625	74.00202	6.47125	74.53216			0.00	0	1,500,000.00
ABN34	On 29/01/2018	Spot Bond	6.63625	74.00202	6.47125	74.53216			0.00	0	410,000.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.76175	84.61000	14.73698			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	91.25000		100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.19952		100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.18000		100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.06194	100.00000	38.98783			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.04000		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
ABN44	On 14/12/2015	Spot Bond	0.00000	92.79000		100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.29000		100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.20000		100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.84297		100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.68652		100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.85000		100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.32000	107.28648	6.20000	107.45059			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	106.40000		100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	91.58000		100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.75000		100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	92.25000		100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.99918		100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.01500	118.46381	5.87500	118.77388			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	101.20000		100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.72657		100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	89.67000		100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	89.04000		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
ABN61	On 31/01/2025	Spot Bond	1.72000	108.33698	1.69000	103.89383			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.83500	158.74248	1.80500	110.69382			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.10000	206.98439	2.09000	124.20051			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		100.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	104.68000		100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	89.43000		100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.06000	99.70229	7.82000	101.99843			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	100.60000		100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	95.14000		100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	96.82000		100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.72455		100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	93.19000		100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.94000	113.66787	6.77500	114.36398			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.02500	104.61433	5.88500	104.85753			0.00	0	2,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.57500	103.17903	7.38000	108.32660			0.00	0	2,201,000.00
ABS7	On 11/09/2026	Spot Bond	8.69500	102.56533	8.48000	104.24720			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.44500	109.13630	6.30500	109.49054			0.00	0	13,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	0.60000	128.73726	0.60000	128.69405			0.00	0	405,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.39553	4.00000	124.34228			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.05000	289.43555	0.99000	147.56148			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.16001	128.23245	-0.16001	113.35306			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.96000	134.39829	0.90500	131.75763			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	99.97970		100.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	101.25514		100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.79868	100.00000	25.73550			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	99.84950		100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	99.84950		100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.17500	109.22299	10.03500	109.48893			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.09874		100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.65873	100.00000	1.65367			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.10140		100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.13904		100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	101.17714		100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.88682	100.00000	9.85664			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	101.16651		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
ACL042	On 20/08/2015	Spot Bond	0.00000	100.09607		100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.83751	11.00000	56.82126			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.32756	100.00000	6.30825			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.03629		100.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	101.01988		100.00000			0.00	35,000,000	35,000,000.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	101.30822		100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.37360		100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.52044		100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.30811		100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.35236		100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.37183		100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.37279		100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.37279		100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.38798		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
ACL085	On 20/12/2015	Spot Bond	0.00000	101.27272		100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.38798		100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.35762		100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.45998		100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.24788		100.00000			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	101.22853		100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.13984		100.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	101.22853		100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.32585		100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.36989		100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.38759		100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.35221		100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	101.13994		100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.27273		100.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.76753		100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.86500	112.63825	7.67000	113.67977			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	101.16659		100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.13000	104.06358	7.02000	104.11744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond		0.00000	100.44860		100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.56744		100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.37027		100.00000			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	100.47454		100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.32182	100.00000	5.30997			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.53078	100.00000	5.51861			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	75.62824		100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	143.63558		100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	143.66266		100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	101.30807		100.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.07203		100.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.07203		100.00000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.47454		100.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	99.94777		100.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	101.26379		100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	101.25317		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
ACL136	On 20/09/2021	Spot Bond	0.00000	102.50602		100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.81375		100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.50471		100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.34467		100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.15411		100.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.38276		100.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.83679		100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.12953		100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.31340		100.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	99.72031		100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	101.27450		100.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	101.07972		100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.28522		100.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.27069		100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.14354		100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.11340		100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.17189		100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.28168		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
ACL157	On 20/03/2017	Spot Bond	0.00000	101.21968		100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.14885		100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.16835		100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.77785	10.23000	101.75026			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.18770		100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.15771		100.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	101.62686		100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	103.05492		100.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	101.09819		100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.96500	112.86378	7.79000	113.71925			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.27631		100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.92317	1.75000	106.76402			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.16658		100.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.16998		100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.25337		100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.29742		100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.20930		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
ACL177	On 20/09/2013	Spot Bond	0.00000	101.18638		100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.28862		100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.24456		100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.34145		100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.25337		100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.30623		100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.28156		100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.28862		100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.24526		100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.32037		100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.34338		100.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	101.05376		100.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	101.07436		100.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.15759		100.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.18418		100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.34879		100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.33793		100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.43828		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
ACL196	On 20/12/2017	Spot Bond		0.00000	101.26219		100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.42419		100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.42947		100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.43828		100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	87.31014		100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.36786		100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.36786		100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	106.01993		100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	106.77805		100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	101.17404		100.00000			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	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.16170		100.00000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.46220		100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		100.00000	1.48325	100.00000	1.47261			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	102.36485		100.00000			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond		0.00000	101.13876		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
AER01U	On 18/11/2016	Spot Bond	100.00000	5.57815	100.00000	5.56463			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.05239		100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.05835		100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.06232		100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.65820		100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.73133		100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.82870		100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.50870		100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.57500	100.52091	6.41000	100.93576			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.67261		100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.79236		100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.18500	108.14604	7.01000	108.98233			0.00	0	3,800,000.00
AIR02	On 30/04/2023	Spot Bond	8.13500	124.59529	7.92000	126.25530			0.00	0	1,020,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.17295	100.00000	44.06476			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.27500	113.80546	6.13500	114.16693			0.00	0	9,148,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.13876	100.00000	42.03556			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.33195	100.00000	12.30465			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.08500	162.98374	2.05500	163.50246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond		3.85000	127.12209	3.85000	102.61465			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.68081		100.00000			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond		0.00000	100.52521		100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.03086		100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		7.43500	111.69342	7.26000	112.48511			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.65342		100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.68141		100.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		61.92085	100.00000	61.76920			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.38776		100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.20000	113.46991	6.06000	113.77765			0.00	0	5,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.10442		100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	101.31375		100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.36500	102.12479	6.25500	102.14203			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.99853		100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.76000	103.74124	6.64000	103.87904			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		7.39000	110.74917	7.22500	111.37011			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.38611		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
BAYA01	On 31/03/2016	Spot Bond	9.68432	105.79166	9.64127	108.44748			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.40834		100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.81476	103.54283	9.76932	104.88186			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.83051	103.49378	9.78457	104.79182			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.40819		100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.84626	103.51166	9.79982	105.19392			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.39590	106.66023	10.32173	106.99727			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.44349		100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.44349		100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.44354		100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.93432	103.02772	9.89127	104.12399			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.89409	103.83561	9.85383	106.78497			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.81476	103.54283	9.76932	104.88186			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.74872	104.30708	9.70023	106.52499			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.89508	103.87614	8.84449	98.88873			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.36588		100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.32433		100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.32433		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
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.24898		100.00000			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		9.91008	102.62982	9.88420	103.61301			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.16500	104.70795	10.00000	105.23923			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	95.19603		100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	101.97997	10.22500	66.07365			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	84.70357		100.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.97043		100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.23184		100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	101.37028	12.22500	73.07975			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.32969		100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		9.83500	104.49335	9.63500	64.62271			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.28777		100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.32271		100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.32271		100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.62073		100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.27098		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
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.95845		100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.68432	106.12809	12.64127	108.61961			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.82987	106.42881	13.76932	106.68122			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.69484	104.74727	12.63081	106.63214			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.77530		100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.77530		100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.77530		100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.84465		100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.33617	100.00000	21.28391			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.41831	100.00000	19.37075			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.98660	100.00000	11.95726			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.99843	100.00000	11.96936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.49238	100.00000	14.45688			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.55740	100.00000	12.52665			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.96663	100.00000	56.85855			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.57809		100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.44367		100.00000			0.00	0	2,923,080.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	0.00000	101.47892		100.00000			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.96000	176.85316	0.90000	112.17000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.05500	159.52502	6.84000	104.61331			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.05500	159.66291	6.84000	105.83986			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.44000	106.84942	7.22500	108.85196			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.36019		100.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.05852		100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.07691		100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	101.67556		100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.40840		100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.52826		100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.20094		100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.22601	100.00000	53.09706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000		91.00508	100.00000	90.78943			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.63500		103.09349	6.56000	103.38624		1,479.605,000,000.00	223,000,000	121,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.71949		100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.58107		100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.59408		100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.63743		100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.68074		100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.80167		100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		5.96092	100.00000	5.94632			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.41645		100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.43915		100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.44888		100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.45212		100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.49099		100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.54274		100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		5.83080	100.00000	5.81652			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		5.83080	100.00000	5.81652			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.20879		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
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.31384		100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.34248		100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.16000	107.04069	6.99500	107.58239			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.42839		100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.58097		100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.00500	107.78722	5.88500	107.91260			0.00	0	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.01644		100.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	98.95252		100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.61605		100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.53119		100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.04600		100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.37120	100.00000	6.35576			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.05173		100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.04617		100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.04880		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
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.05358		100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.07337		100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.10172		100.00000			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	101.26595		100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.08501		100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	101.27282		100.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.67235		100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.40032	100.00000	11.37240			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.58000	109.45225	6.46000	109.60576			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	8.04000	118.73098	7.87500	119.24907			0.00	0	106,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.69968		100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.55698		100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.74000	107.71687	7.57500	108.14353			0.00	0	8,003,000.00
CBL12	On 06/09/2018	Spot Bond	9.74500	108.78485	9.57000	109.49913			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.58030		100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.99500	110.16687	9.82000	110.91880			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.38985		100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.93000	105.22391	7.76500	105.77557			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
CBL17	On 23/08/2019	Spot Bond	0.00000	100.02468		100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.43500	105.53280	10.26000	106.31146			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.41952		100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.87282		100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.32907		100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.69000	99.43184	8.47500	82.24579			0.00	0	8,000.00
CCT01	On 23/06/2023	Spot Bond	8.88500	129.44123	8.67000	131.06625			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.73500	125.34427	8.52000	127.04126		873,500,000,000.00	100,000,000	300,000.00	
CCT03	On 15/03/2025	Spot Bond	8.28500	123.49352	8.10000	125.05695		447,390,000,000.00	54,000,000	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	102.20238		100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.29000	106.08193	10.12500	106.46382			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.22389		100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.14630		100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.31768		100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.81730		100.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	102.19045		100.00000			0.00	0	50,000,000.00
CLN108	On 20/06/2013	Spot Bond	0.00000	101.26400		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
CLN114	On 20/06/2013	Spot Bond	0.00000	101.26400		100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	101.26400		100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	99.85085		100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	101.27286		100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	101.18427		100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	101.11338		100.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.13525		100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.01992		100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.13377		100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.18423		100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	101.12221		100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.14157		100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.03655		100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.03479		100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	99.83342		100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	101.29057		100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	101.22857		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
CLN143	On 20/09/2013	Spot Bond	0.00000	101.24623		100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.73500	103.79080	9.59500	103.81028			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.31500	102.62256	7.17500	102.64861			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.10091		100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.62699		100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.95678		100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.95678		100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.21102		100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.72643	100.00000	23.66895			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.53384	100.00000	23.47683			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	60.64399	100.00000	60.49707			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.30813		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
CLN172	On 30/04/2014	Spot Bond	100.00000		60.64399	100.00000	60.49707			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		60.99643	100.00000	60.84704			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.89015		100.00000			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		101.75259		100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.97295	10.11000	103.94464			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.75259		100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.85278		100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		102.64679		100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		102.86183		100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		110.71048	2.76000	100.67620			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.31511		100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		110.65554	3.14000	107.54561			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.88486	8.25000	101.86248			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		102.98857		100.00000			0.00	2,000,000	1,000,000.00
CLN196	On 15/06/2016	Spot Bond	0.00000		101.75259		100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.75259		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
CLN198	On 13/09/2021	Spot Bond	3.10000	110.26796	3.10000	115.46286			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.11908	2.40000	115.30914			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.89865		100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.47294		100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.78766		100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.73322		100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.74348		100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.07500	105.14805	6.93500	105.55713			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.77971		100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.76804		100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.60469		100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.61577		100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.12500	105.31897	6.98500	105.72898			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.12500	105.31897	6.98500	105.72898			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	109.49585		100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	111.90247		100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.17500	108.58921	7.03500	109.01335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226		On 20/12/2016	Spot Bond	0.00000	101.34354		100.00000		0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.49571		100.00000		0.00	0	0.00
CLN228		On 14/06/2013	Spot Bond	0.00000	101.15526		100.00000		0.00	0	0.00
CLN229		On 14/06/2013	Spot Bond	0.00000	101.16301		100.00000		0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.65378		100.00000		0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.65378		100.00000		0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	51.34399	100.17539	51.21941		0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.89554		100.00000		0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.18214		100.00000		0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.36401		100.00000		0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	99.99986		100.00000		0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	99.99974		100.00000		0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.27207	9.35000	102.24626		0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.27207	9.35000	102.24626		0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	99.94856		100.00000		0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	99.94840		100.00000		0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	103.97859		100.00000		0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	99.99898		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
CLN248	On 14/03/2015	Spot Bond	0.00000	101.24821		100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	99.99903		100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.04689		100.00000			0.00	0	900,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.04689		100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.04689		100.00000			0.00	450,000	450,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.04689		100.00000			0.00	900,000	900,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.04689		100.00000			0.00	900,000	900,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.07581		100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.12387		100.00000			0.00	0	1,350,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.12387		100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.12387		100.00000			0.00	1,800,000	1,800,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.12387		100.00000			0.00	0	900,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.12387		100.00000			0.00	0	1,350,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.13190		100.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.76500	110.24435	7.59000	111.07919			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	101.58441		100.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.06881		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
CLN266	On 16/03/2014	Spot Bond	0.00000	101.11962		100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	101.11962		100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.45595		100.00000			0.00	0	9,000,000.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.54708		100.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	101.81222		100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.23574		100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.22693		100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.24620		100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.03436		100.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	99.99983		100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.93654		100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.24266		100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.71071		100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.49636		100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.13091		100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.02600		100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.19167		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
CLN284	On 20/06/2017	Spot Bond	0.00000	101.39428		100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.39428		100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.39428		100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.39428		100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.26808		100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.88984		100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.30843		100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.30843		100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.29240		100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.14005		100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.29240		100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.95695		100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.44442		100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.14010		100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.14010		100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.13382		100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.25608	100.00000	6.24092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	107.27128		100.00000		0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.41188		100.00000		0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	107.36936		100.00000		0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	106.84193		100.00000		0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	107.22960		100.00000		0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	107.73697		100.00000		0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.21121		100.00000		0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.34000	101.49315	9.10000	102.89116		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	9.86000	103.02157	9.63000	105.55650		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.07774		100.00000		0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.45939		100.00000		0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.20591		100.00000		0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.57873		100.00000		0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.51352		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
CLN321	On 30/04/2018	Spot Bond	8.80500	100.56354	8.80500	100.27186			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.10684		100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	101.27925		100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.51053		100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.14580		100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.08959	100.00000	0.01087			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	100.00000	0.92972	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.64150	100.00000	24.58637			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.64150	100.00000	24.58637			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.43650	7.01000	35.81142			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	168.76558		100.00000			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	0.00063	100.00000	0.00062			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.44000	133.70685	7.22500	108.85196			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.05500	159.52502	6.84000	37.23573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	7.05500	159.66291	6.84000	37.62245			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.17099		100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.02709		100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.89927		100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.89927		100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.36121		100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.26210		100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.28162		100.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.89251		100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.28862		100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.57873		100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.15817		100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.67500	110.03979	7.53500	114.79381			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.53000	110.26285	7.36500	110.94975			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.60000	129.60072	8.38500	131.23755			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.07500	113.49430	6.93500	113.81181			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.19000	116.55005	7.97500	117.87555			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.65000	104.26075	8.42000	105.78792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	9.78500	104.61260	9.57000	106.31234			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	99.91242		100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.92821		100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.82400		100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.39666		100.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	101.27612		100.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.12547		100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.98385		100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.05000	101.80812	10.83500	102.65540			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.41017		100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.66500	102.32993	6.50000	101.99841			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.36130		100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.34642		100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.41546		100.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.27715		100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.07500	103.42904	5.93500	103.44882			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.87500	124.33134	5.73500	132.23244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	6.82500	116.68838	6.63000	117.79845			505,050,000,000.00	74,000,000	36,400,000.00
DV23	On 27/02/2023	Spot Bond	7.33000	120.74076	7.10000	122.50562			1,026,200,000,000.00	140,000,000	88,700,000.00
E170	On 01/08/2020	Spot Bond	6.43500	144.31537	6.24000	145.68006			540,540,000,000.00	84,000,000	25,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.31179		100.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	99.83639		100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	99.82245		100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	99.81285		100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.51712		100.00000			0.00	0	5,000,000.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.11165	-0.30000	100.00000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.26500	124.80694	1.23500	125.23731			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.33500	111.80290	1.30500	112.24191			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.04000	116.90555	7.82500	118.14387			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.94000	118.06683	7.72500	119.40960			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.83500	108.94961	8.62000	110.51353			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.51000	98.43258		100.00000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.07143		100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.27398		100.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC05	On 22/08/2013	Spot Bond	100.00000	82.35964	100.00000	82.17903		47,300,000,000,000.00	473,000,000	400,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.21022	100.00000	39.11523		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.57391	100.00000	51.44897		0.00	0	0.00	
EQ190U	On 12/06/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		0.00	0	0.00	
EQ193U	On 15/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00	
EQ194U	On 22/08/2013	Spot Bond	100.00000	82.39975	100.00000	82.21905		0.00	0	100,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	125.07366	3.00000	125.02361		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	10.03500	110.43206	9.89500	110.67224		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	107.27071		100.00000		0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.62468		100.00000		0.00	0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	100.94656		100.00000		0.00	0	0.00	
EQS07	On 09/04/2018	Spot Bond	8.35500	102.22961	8.18000	88.00539		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.14498		100.00000		0.00	0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.13277		100.00000		0.00	0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.12972		100.00000		0.00	0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.14779		100.00000		0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.14362		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
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.11767		100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.12242		100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.12623		100.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.11825		100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.11950		100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.12507		100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.49500	106.53385	5.35500	106.82284		65,940,000,000.00		12,000,000	6,014,000.00
ES18	On 20/04/2018	Spot Bond	6.11500	113.96786	5.94000	114.74311		2,459,598,537,000.00		402,223,800	204,300,800.00
ES23	On 25/01/2023	Spot Bond	6.86000	125.20096	6.63000	127.02599		315,560,000,000.00		46,000,000	246,000,000.00
ES26	On 02/04/2026	Spot Bond	7.61000	103.04704	7.40500	104.73007		1,608,754,000,000.00		211,400,000	253,780,000.00
ES33	On 15/09/2033	Spot Bond	8.58000	91.10591	8.47500	92.01490		9,830,964,000,000.00		145,800,000	1,030,468,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.99993		100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.67640		100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.87275		100.00000			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.05722		100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.79550	100.00000	10.76935			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.50546	100.00000	10.48001			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.17000		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
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.17606		100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.19542		100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.20630		100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.12500	105.26233	5.98500	105.42402			0.00	0	13,400,000.00
FRB05	On 21/12/2018	Spot Bond	7.83500	106.54412	7.66000	107.31873			0.00	0	513,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.18781		100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.18775		100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.56972		100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.96225		100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.63500	115.08112	9.46000	115.84412			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.65719		100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.69164	100.00000	71.50840			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.78044		100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.06000	133.35858	1.00500	132.47535			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.09000	288.46406	1.03000	147.06568			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.81500	159.13679	1.78500	110.96885			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.99000	210.47024	1.98000	126.29256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	6.28500	117.83319	6.14500	118.14019			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.04241	100.00000	28.97848			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.04241	100.00000	28.97848			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14300	54.80787	8.14400	55.48683			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	34.54122	9.50600	35.40880			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.30255	9.74000	34.17882			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	92.10926	100.00000	91.88240			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.70232		100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	99.99907		100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.18365		100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.35262		100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	99.99913		100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	99.99913		100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.06672		100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	99.99917		100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.53823		100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	99.94889		100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.83456		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
FRC112	On 20/06/2017	Spot Bond	0.00000	101.30818		100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.45332		100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.68436		100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	100.06008			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.06008			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	101.80597		100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.43828		100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	101.77213		100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	101.92118		100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.36258		100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.36205		100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.12955		100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.41188		100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.04828			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	101.67734		100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.01229		100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.51215		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
FRC129	On 20/09/2017	Spot Bond	0.00000	101.61762		100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	101.90892		100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	101.76687		100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	101.99477		100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.12081		100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	101.90367		100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.84230		100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	101.64397		100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	101.61235		100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.04030		100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.01404		100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	101.94221		100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.04380		100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	101.72299		100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.44603	100.09221	12.41585			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.26571		100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	102.14355		100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.53093		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
FRC147	On 20/09/2015	Spot Bond	0.00000	101.73256		100.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	99.99931		100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	101.64950		100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.41785		100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.43557		100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.29575		100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.33265		100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.79845		100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.81079		100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.21814		100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.81079		100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.20174		100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.30623		100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.90939	13.22500	48.51061			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.22165		100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.78262		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
FRC165	On 30/09/2013	Spot Bond	0.00000	100.78262		100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.22341		100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.87420		100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.83150		100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.67500	97.99797	2.64500	94.63985			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	104.93662		100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.16618		100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.14541		100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.08203	100.00000	1.44816			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	100.00000	2.28980	100.00000	2.27706			0.00	0	50,000,000.00
FRC174	On 20/06/2018	Spot Bond	100.00000	0.93664	100.00000	100.00000		700,000,000,000.00		7,000,000	7,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.68506		100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.42312		100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.41433		100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.62868		100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.66366		100.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.76235		100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.19313		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
FRC61	On 28/07/2017	Spot Bond	0.00000	100.50492		100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.30000	121.19854	2.24500	130.32933			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.44261		100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.45853		100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.28000	121.38436	2.22500	119.27638			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	117.64711	0.17999	99.76134			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.30000	121.19854	2.24500	116.00107			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	122.41363	1.15999	108.76839			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	124.09693	1.22999	109.03905			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.57380		100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.47441	100.00000	20.42481			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.33539		100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.02890		100.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.19704	4.73000	111.14728			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.06699		100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.23729		100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.43202		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
FRC85	On 20/12/2014	Spot Bond	0.00000	101.91786		100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.69374		100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.62657		100.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	101.38437		100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.87649		100.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	101.38260		100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.71849		100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	104.10769		100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	99.99905		100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.94820	100.00000	7.90042			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.07150		100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.96000	100.59843	9.84000	101.41877			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	99.91560		100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.77000	101.24054	6.65000	102.08612			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.34209		100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.37856		100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.44100		100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.51754		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
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.56550		100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.96639	3.30000	137.91007			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.12784		100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.57718		100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.60419		100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.25845		100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.78152		100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.42104		100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.31769		100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.60000	276.41729	1.54000	140.91772			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.10000	288.22181	1.04000	146.94204			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.82000	271.40976	1.76000	138.36221			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.43000	129.59040	1.37500	112.07666			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.47108		100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.03000	129.08040	0.97500	129.58782			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.69503		100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.87766		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
FRS61	On 02/08/2013	Spot Bond	0.00000	100.47365		100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.34395		100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.16527		100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.20000	103.47551	2.18000	103.88018			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	99.95732		100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78642	100.00000	0.78451			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.86310	104.97509	13.82803			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	101.13712		100.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	101.08831		100.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.27196		100.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.30668	101.07593	18.26191			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.52755	100.44759	9.50437			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.14931		100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.55968	100.76967	16.51930			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.52534		100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.30137		100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.26015		100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.42684		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
FRS81	On 30/10/2042	Spot Bond	1.82000	113.59098	1.80000	114.04704			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.06970		100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	101.08698		100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.69832		100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.39000	111.87750	1.36000	107.27889			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.03395		100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.42000	111.52926	1.39000	106.84539			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.50500	105.55647	5.39500	105.67836			0.00	0	14,410,000.00
FRX15	On 14/03/2015	Spot Bond	5.62500	106.97290	5.48500	107.20349			0.00	0	2,611,000.00
FRX16	On 15/09/2016	Spot Bond	6.12500	107.04863	5.98500	107.46046			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.47000	109.05328	6.32500	109.67670			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.61500	117.14312	6.44000	117.91725			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.26500	109.05365	7.07000	110.08641			0.00	0	15,000.00
FRX23	On 28/02/2023	Spot Bond	8.18000	98.91608	7.92000	99.75327			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.23500	123.37613	8.02000	125.14695			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.93000	107.41711	8.73000	109.24725			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.61500	84.90224	9.33500	87.31537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	0.00000	102.32728		100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.94223		100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.83373		100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.74000	106.85509	7.57500	107.39900			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	101.23029		100.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.35079		100.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.62427		100.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	98.78609		100.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.08957		100.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.29320		100.00000			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.22107		100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	99.00286		100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	98.91616		100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.71413		100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.92903		100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.48941		100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.50108		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
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.52362		100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.77386	100.00000	2.76772			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.55157		100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.59033		100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	101.41655		100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.92457		100.00000			0.00	400,000	200,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.70761		100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.27556		100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.07339		100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.34942		100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.17559		100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.64258		100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.31297		100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.39935		100.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.53878		100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.32036		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
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	105.69934		100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.69934		100.00000			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	95.61960	100.00000	95.39301			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.63536		100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.65426		100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.67923	102.70054	6.54151	105.20091			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	105.97484		100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.65909		100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.68745		100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.03317	117.06290	6.89556	105.20719			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	106.33103		100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.70177		100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.73009		100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		7.48497	114.94363	7.34752	105.22209			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	107.59155		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
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.75865		100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.78217		100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.26263		100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	110.04706		100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.70848		100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.80812		100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.83972		100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.63500	120.60595	6.44000	121.81209			0.00	0	30,037,000.00
HWAY23	On 07/12/2023	Spot Bond	0.87000	293.85650	0.81000	149.81772			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.85000	294.35273	0.79000	154.37980			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.62000	108.95056	8.39000	111.29349			0.00	0	12,005,000.00
HWAY35	On 31/07/2035	Spot Bond	8.61500	109.10102	8.38500	111.48858			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.78000	119.22996	0.76000	119.43937		953,160,000,000.00		222,000,000	618,000,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	114.00545	1.72000	116.15914		974,246,000,000.00		535,300,000	591,600,000.00
I2050	On 31/12/2050	Spot Bond	1.88000	122.69475	1.92000	121.42048		248,160,000,000.00		132,000,000	442,390,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.85000		100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.17500	109.05092	6.03500	109.28017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	0.00000	102.88661		100.00000		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	101.61409		100.00000		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	101.03338		100.00000		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	101.25858		100.00000		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	101.83684		100.00000		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.65500	103.27296	6.54500	103.34168		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	6.67500	108.94596	6.53500	109.29702		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.09000	113.52640	6.92500	114.21801		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.58500	102.38265	6.47500	102.46188		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.55069		100.00000		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.06823		100.00000		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.15000	108.69782	3.15000	108.65372		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.49500	107.26238	6.35500	107.66063		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.35494		100.00000		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.37759		100.00000		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.00001	127.51014	-0.00001	100.00000		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.03000	133.66954	0.97500	115.60597		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.89955		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
IBL38	On 02/04/2017	Spot Bond	0.00000	100.94189		100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.06000	108.13996	6.89500	108.81970			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.41065		100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	103.14948		100.00000			0.00	7,500,000	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.15413		100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.26500	106.69693	7.09000	107.48735			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.72500	100.13683	7.53000	101.10628			0.00	0	7,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.37144		100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.89000	102.84060	6.72500	89.40997			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00182	100.00000	0.00182			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.47338	5.00000	100.45982			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.47338	5.00000	100.45982			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.55353	5.00000	101.53968			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.47338	5.00000	100.45982			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.76705	4.00000	100.75620			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.22298		100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.13326		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
IDW003	On 30/06/2016	Spot Bond	0.00000	101.23182		100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.17500	112.62749	8.03500	112.97791			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.04833		100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.04833		100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.14502		100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.66352	100.00000	8.64253			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.90741		100.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.52473		100.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.32002		100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.17500	102.86906	8.03500	103.08069			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	99.95588		100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.15219		100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	101.12231		100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.33751		100.00000			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.57086	100.00000	79.17570		1,890,000,000,000.00	350,000,000	350,000,000.00	
IND234	On 21/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 21/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.92779			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.79808	5.27500	99.82688			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.27500	99.69743	5.27500	99.72616			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.27500	99.59697	5.30000	99.62389			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.39383	5.30000	99.42253			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.29352					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.09350	5.40000	99.10561			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.90259			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.80139			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.70040			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.34677		100.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.19654		100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.68432	105.04011	9.64127	107.28398			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.68432	103.38261	9.64127	104.70246			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.33660		100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.95539		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
ING138	On 22/03/2017	Spot Bond	0.00000	101.30777		100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.89532	6.50000	100.87768			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.39428		100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.99290		100.00000			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.93330	100.25042	98.67232			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	99.94037		100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	99.94037		100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.95281	100.00000	25.88782			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.60980	100.00000	16.56821			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	101.09693		100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.97392		100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.77558		100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.77558		100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.06030		100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.06030		100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.16598		100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.27190		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
ING196	On 30/06/2027	Spot Bond	0.00000	100.02715		100.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	101.21864		100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	99.94113		100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	99.94243		100.00000			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	101.13775		100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.15794		100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.16637		100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.25485		100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.97392		100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.97192		100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.95924		100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.65108		100.00000			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.61274		100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.61334		100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.42040		100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.42040		100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.72047		100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	70.13432	100.00000	69.96442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000	101.27378		100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.75253		100.00000			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	101.69079		100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.70245		100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.71829		100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.72887		100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.18500	106.36714	7.04500	106.83157			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.23000	103.64708	6.11000	103.72987			0.00	0	20,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.65284		100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.34000	110.43526	7.17500	111.05409		367,000,000,000.00	50,000,000	12,500,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.89460		100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	99.93421		100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.36267		100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.35500	110.46892	7.21500	110.72389			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.38776		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
IV016	On 06/12/2021	Spot Bond	0.00000	101.70944		100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.12000	122.88264	2.06500	106.27311			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	2.99500	137.69573	2.96500	102.46440			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	99.92627		100.00000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.09013		100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.90229		100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.89239		100.00000			0.00	82,000,000	41,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.53041		100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.20748		100.00000			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.56799		100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.78000	97.15076	2.75000	96.37012			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.78000	99.14297	2.75000	96.28978			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.64227		100.00000			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.06082		100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	101.12231		100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.33500	113.76602	10.16000	114.45588			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.58457		100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.99500	137.69573	2.96500	101.37699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500		97.43028	5.27500	97.43028			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500		99.87010	5.27500	99.89894			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500		99.76930	5.27500	99.79808			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.27500		99.66870	5.27500	99.69743			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.27500		99.56831	5.30000	99.59507			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000		99.46561	5.30000	99.49435			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000		99.36515	5.30000	99.39383			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000		50.00004	100.00000	50.00002			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000		50.00002	100.00000	50.00001			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000		99.06499	5.30000	99.09350			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000		98.94602	5.40000	98.97500			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000		98.84474	5.40000	98.87365			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000		98.74366	5.40000	98.77251			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000		98.64278	5.40000	98.67158			0.00	0	0.00
IVA335	On 29/08/2013	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
IVA336	On 05/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.94130		100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.21587		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
IVC004	On 29/04/2014	Spot Bond	0.00000	100.46096		100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.46448		100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.43387		100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.86516		100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	101.24695		100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.39817		100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.38139		100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.23353		100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.12688		100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.06605	100.00000	8.75175			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	100.00000	8.72442	100.00000	100.00000		4,500,000,000,000.00	45,000,000	45,000,000.00	
IVF002	On 01/08/2013	Spot Bond	0.00000	100.34613		100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.42709		100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.77778	100.00000	81.59645			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.43693	100.00000	54.30360			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.35504	100.00000	64.19743			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	50.10435	100.00000	49.94792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.86191	100.00000	50.76541			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.46068		100.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.09511	100.00000	28.02630			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.72875		100.00000			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.76885		100.00000			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.10655	100.00000	34.00006			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.77401		100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.50942		100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.43500	154.00155	7.22000	156.57218			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.72466		100.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.67428		100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.44000	102.92217	7.27500	103.49597			0.00	0	3,113,000.00
LGL03	On 03/04/2018	Spot Bond	7.49000	101.65235	7.32500	70.47765			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.02132	8.00000	100.00000			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.99990		100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.42500	105.35192	10.28500	105.63187		204,330,000,000.00	19,600,000	9,800,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	102.19592		100.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.34580		100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.67468		100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.29190		100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.74532		100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.11289		100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	98.86149		100.00000			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	1,000,000,000.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.61711		100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.73939		100.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	99.95570		100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.32164		100.00000			0.00	200,000	600,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.79022		100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.65348		100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.26658		100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.68387		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
MBF031	On 06/12/2013	Spot Bond	0.00000	101.21287		100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.87661		100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.16712		100.00000			0.00	5,000,000	5,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.49130		100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.19845	100.00000	58.05592			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.46434	100.00000	55.32998			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.51312	100.00000	60.36491			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.40089	100.00000	39.30544			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.20068	100.00000	27.13477			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.00811	100.00000	9.98387			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.43387	100.00000	24.37467			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.18500	109.69110	7.01000	110.54857			0.00	0	4,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.42096		100.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	101.20495		100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.31294		100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.83596		100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.84236		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
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.87435		100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.53871		100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.66799		100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.57500	107.13343	6.41000	107.62574			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.25500	113.05045	7.08000	113.87454			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.01500	116.07007	7.80000	117.48027			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.94000	108.92302	5.82000	109.08831		137,808,000,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.09559		100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.13990		100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.07500	112.49327	7.88000	113.13347			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.32500	106.20801	6.18500	106.49643			0.00	0	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	99.87634		100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.50000	104.22312	7.33500	104.78293			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	99.88197		100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.20000	104.25622	7.03500	104.82058			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.00000	108.21647	5.88000	108.33400			0.00	0	7,000.00
MTN03	On 13/07/2015	Spot Bond	6.37500	109.25189	6.23500	109.52023		247,350,000,000.00	38,800,000	9,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	7.14500	114.18086	6.98000	114.78115			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.96500	101.30086	5.85500	101.33176			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.56307		100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.35120		100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.11143		100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.98433	100.00000	5.96983			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15854	100.00000	0.15816			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.26565	100.00000	6.25047			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.34237	100.00000	6.32700			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.82466	100.89771	5.81043			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.90336	100.61875	5.88898			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	100.16153		100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.16313		100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.16715		100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.16992		100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.17286		100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.17553		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
N4A502	On 14/08/2020	Spot Bond	0.00000	100.17674		100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.19305		100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.21188		100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15854	100.00000	0.15816			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15854	100.00000	0.15816			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.50000	105.20377	7.27000	106.79046			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.98418		100.00000			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.88324		100.00000			0.00	400,000	1,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.23128		100.00000			0.00	0	1,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.29856		100.00000			0.00	400,000	200,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.47876		100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	99.94980		100.00000			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.37500	110.82423	6.23500	111.11954			0.00	0	6,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.83290		100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.43500	121.92168	7.26000	122.87492			0.00	0	3,293,000.00
NBK4	On 28/10/2024	Spot Bond	9.61000	35.03539	9.39500	35.82174			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.42500	106.66205	6.28500	106.90111			0.00	0	9,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.66373		100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.70150		100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44500	102.93149	6.33500	103.00342			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.46535		100.00000			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.62500	108.51698	6.48500	108.87068			0.00	0	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.05309		100.00000			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	99.94435		100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.16344		100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.90651		100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.76900		100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.81731		100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	82.99942		100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.82796		100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.54234		100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.59331		100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.47103		100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.79767		100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.00036		100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	99.90288		100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.73807		100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.44280		100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.87355		100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.17303		100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.19745		100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.12659		100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.85861		100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.08316		100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.85878		100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.82508		100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.12500	109.09810	6.98500	109.38605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	5.93000	102.93001	5.81000	102.95345			0.00	0	473,000.00
NED8	On 08/02/2014	Spot Bond	5.78000	104.70608	5.66000	104.77412			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.71140		100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.59000	118.37233	10.42500	119.09463			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.05608		100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.91210		100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.11000	163.05183	1.05000	163.32060			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.12500	115.40378	6.93000	116.55201			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.69557		100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	101.17182		100.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.71224		100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.75500	114.42000	7.56000	115.11409			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.03272		100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.52186		100.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.03098		100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	100.00000	0.00000	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
NQ1B10	On 22/05/2020	Spot Bond	7.95500	117.15856	7.76000	115.01982			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.03336		100.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.03200		100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.15500	114.23724	7.96000	114.92639			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.03551		100.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.03388		100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.04325		100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.04005		100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	100.00000	0.00000	100.00000	100.00000		5,900,000,000,000.00	59,000,000	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
NRA013	On 31/10/2013	Spot Bond	3.22500	132.97429	3.22500	132.92026			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.62500	105.77829	5.48500	105.89375			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	6.92500	123.85357	6.75000	130.85818		34,625,000,000.00	5,000,000	11,500,000.00	
NRA022	On 31/10/2022	Spot Bond	7.27000	134.36559	7.05500	136.11509		66,884,000,000.00	9,200,000	7,600,000.00	
NRA023	On 31/05/2023	Spot Bond	1.00500	176.74923	0.94500	177.57223		0.00	0	83,000,000.00	
NRA028	On 30/11/2028	Spot Bond	8.11500	135.89747	7.90000	144.37299		50,313,000,000.00	6,200,000	3,100,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.66101		100.00000		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	0.00000	100.64346		100.00000		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.78881		100.00000		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.42919		100.00000		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	0.00000	100.44258		100.00000		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.94077		100.00000		0.00	0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	101.16706		100.00000		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.31567	100.00000	20.26591		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.36295	100.00000	20.31308		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.39133	100.00000	20.34139		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.07222	100.00000	21.02061		0.00	0	0.00	
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.82877	100.00000	21.77531		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.55720	100.00000	26.49215			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.93500		107.30354	5.79500	107.61261			0.00	0	8,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		5.82708	100.00000	5.81296			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.25000		100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		31.21866	100.00000	31.14220			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.50557	100.00000	10.48012			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000		101.26099		100.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.51442		100.00000			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000		101.31545		100.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		85.06752	100.00000	84.88055			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.20386		100.00000			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.00227		100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.87170		100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.15073		100.00000			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000		101.08456		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
PR2A9D	On 15/06/2013	Spot Bond	0.00000	101.14185		100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.44624		100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.25646		100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.19827		100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	101.23732		100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.23547		100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.32900		100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.25531		100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.40907		100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.40916		100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.32181		100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.56165		100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.97920		100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.01040		100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.02444		100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.05562		100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.18950		100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.22059		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
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.16012		100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.47793		100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.17500	112.96059	5.03500	113.13395			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.40000	93.25894	5.28000	93.38859			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.85500	42.83982	6.64000	43.96731			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	5.17500	120.45462	5.10500	120.60599		179,613,600,336,450.00	707,942,094	5,577,120,000.00	
R158	On 15/09/2015	Spot Bond	5.17500	112.96059	5.03500	120.77440			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.07500	89.06899	4.93500	89.33859			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.17500	127.57538	5.03500	128.04420			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.00500	84.90682	4.86500	85.28050			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.73000	104.06944	4.61000	104.07982			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.03500	134.41970	6.92000	135.59717		173,834,587,594,500.00	709,962,700	0,029,383,200.00	
R187P	On 21/12/2026	Spot Bond	6.77500	40.47038	6.56000	41.62253			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.69500	38.29135	6.48000	39.46404			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.60000	300.13277	0.58000	300.54105		198,876,240,000.00	331,460,400	362,800,000.00	
R201	On 21/12/2014	Spot Bond	5.03000	109.26731	4.97000	109.34594		10,489,658,907,980.00	085,419,266	542,229,266.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.50000	226.55291	1.48000	227.17333		4,458,790,200,000.00	972,526,800	1,515,460,200.00	
R2023	On 28/02/2023	Spot Bond	6.45000	111.08922	6.30500	112.17728		57,967,941,810,000.00	987,277,800	4,085,659,000.00	
R203	On 15/09/2017	Spot Bond	5.64000	111.41928	5.54000	111.80397		66,473,939,952,240.00	786,159,566	4,321,274,000.00	
R204	On 21/12/2018	Spot Bond	5.83500	113.55836	5.72500	114.09123		54,004,727,011,380.00	255,308,828	4,066,105,579.00	
R2048	On 28/02/2048	Spot Bond	8.29000	107.21849	8.05000	110.11244		66,246,020,040,000.00	991,076,000	2,824,982,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	61.54085	100.00000	61.39013		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16500	104.12259	5.11000	104.14302		34,517,695,000,000.00	683,000,000	2,638,950,000.00	
R207	On 15/01/2020	Spot Bond	6.07500	108.91772	5.96500	109.51907		64,749,589,245,000.00	658,368,600	4,851,891,110.00	
R208	On 31/03/2021	Spot Bond	6.19000	104.42674	6.06500	105.19777		123,442,488,750,600.00	942,243,740	8,472,856,003.00	
R209	On 31/03/2036	Spot Bond	8.04500	82.27642	7.93000	83.28915		187,355,371,080,000.00	288,424,000	7,754,320,000.00	
R210	On 31/03/2028	Spot Bond	1.09500	173.45774	1.06500	174.05258		258,573,300,000.00	236,140,000	309,680,000.00	
R211	On 31/01/2017	Spot Bond	0.70000	130.70583	-0.70000	115.88126		(366,940,000,000.00)	524,200,000	202,500,000.00	
R212	On 31/01/2022	Spot Bond	0.46000	139.19236	0.41000	139.69073		1,019,122,640,000.00	215,484,000	2,200,100,000.00	
R213	On 28/02/2031	Spot Bond	7.71000	94.79266	7.61000	95.69150		116,407,098,870,000.00	098,197,000	5,049,519,000.00	
R214	On 28/02/2041	Spot Bond	8.19000	83.07141	7.91000	85.70977		141,187,000,500,000.00	238,950,000	9,797,350,000.00	
R224C	On 15/09/2013	Spot Bond	4.79000	98.52600	4.67000	98.54997		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.89000	96.16334	4.77000	96.24229		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.00000	93.73637	4.88000	93.86796		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	5.23500	91.07167	5.09500	91.28441			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.07500	89.06899	4.93500	89.33859			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.99500	87.05547	4.85500	87.37894			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.00500	84.90682	4.86500	85.28050			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.97500	99.61981	4.85500	99.61574			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.06500	97.15551	4.94500	97.20811			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.08500	94.73592	4.96500	94.84264			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.03500	92.45805	4.91500	92.61657			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.14500	89.98687	5.00500	90.23016			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.01500	88.01710	4.87500	88.31584			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.99500	85.91563	4.85500	86.26622			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.05500	83.64687	4.91500	84.04535			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.61500	79.79058	5.45000	80.30273			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.66500	77.43909	5.50000	77.99849			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.84000	74.65849	5.66500	75.29449			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.82000	72.61897	5.64500	73.30002			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.80000	70.64891	5.62500	71.37228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	5.79000	68.70173	5.61500	69.46429			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.03500	65.65376	5.84000	66.52906			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.01500	63.82451	5.82000	64.73681			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.11000	61.50130	5.89500	62.53698			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.08000	59.82733	5.86500	60.89856			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.05000	58.21590	5.83500	59.32037			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.02000	56.66439	5.80500	57.79995			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.98000	55.22432	5.76500	56.39016			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.94000	53.84180	5.72500	55.03619			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.97500	46.79246	6.76000	47.87360			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.93500	45.41836	6.72000	46.51634			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.89500	44.10171	6.68000	45.21510			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.85500	42.83982	6.64000	43.96731			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.81500	41.63017	6.60000	42.77056			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.77500	40.47038	6.56000	41.62253			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.73500	39.35815	6.52000	40.52105			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.69500	38.29135	6.48000	39.46404			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.81486		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
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.76903		100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.94529		100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.93892		100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.00648		100.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.42370	100.00000	2.41776			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	101.42905		100.00000			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	101.41976		100.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	101.41822		100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.36196		100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.02399		100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.36963		100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.12242		100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	100.53139	100.00000	100.35188			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	101.13474		100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.99191		100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.66303		100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.07144		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
RES14	On 04/10/2013	Spot Bond	0.00000	100.80261		100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.58955		100.00000			0.00	400,000	400,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.33906		100.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.65897		100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.13179		100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.45813		100.00000			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	100.95998		100.00000			0.00	0	5,250,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.49714		100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.73243		100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.65342		100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.65342		100.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.77204		100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.01907		100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.48069		100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.89342		100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.60904		100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.80560		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
RP015	On 10/06/2013	Spot Bond	0.00000	101.33902		100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.95539		100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.65038		100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.25235	12.35000	106.21720			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.67728		100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.72976		100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.93155	100.00000	11.90265			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.93155	100.00000	11.90265			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	99.85654		100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	63.83974	100.00000	63.67988			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.93636		100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.76185	5.25000	101.74729			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.13608	100.00000	1.13330			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.16911	100.00000	6.15400			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.32296		100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.98609		100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.55000	115.10277	7.33500	116.46665			0.00	0	4,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	99.90080		100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.47500	113.41496	6.33500	119.27308			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	99.99976		100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.69000	107.19787	7.52500	107.82671		461,400,000,000.00		60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.60887		100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.39021		100.00000			0.00	0	1,800,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.47516		100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.61757		100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.60563		100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.47500	105.83057	6.33500	110.89536			0.00	0	16,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.43500	104.88559	7.26000	105.59053			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	131.14769	0.90000	131.10261			0.00	0	1,260,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	163.57412	-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.63500	117.02232	6.49500	117.32539			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.49500	117.34578	6.35500	117.65041			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.42500	117.50795	6.28500	117.81337			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.04000	105.98413	6.87500	106.58776			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.57000	117.17235	6.43000	117.47615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	6.53500	117.25324	6.39500	117.55743			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.24692		100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.87516		100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.37166		100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.97242		100.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.06960		100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	84.67233	100.00000	84.48077			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.69000	109.69573	6.52500	110.32084			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.29004		100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.09241		100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.14793		100.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.62204	100.00000	1.61843			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.13471		100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.84000	118.05338	7.62500	119.42033			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.68500	110.74237	8.47000	112.51195			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.18067		100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.57318		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
SBS23	On 23/05/2017	Spot Bond	0.00000	99.99993		100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	99.99991		100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.32500	107.39404	7.15000	108.25290			0.00	0	116,000.00
SBS3	On 25/05/2026	Spot Bond	7.73500	103.74847	7.52000	109.63436			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.89000	104.51296	7.67500	105.84973			0.00	0	3,000.00
SBS9	On 07/07/2016	Spot Bond	6.35500	118.44459	6.21500	118.85045			0.00	0	6,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.40647	0.70000	123.36470			0.00	0	40,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.13000	287.49652	1.07000	146.57189			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	127.51014	-0.00001	100.00000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	113.66000		100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.16952	100.00000	100.00000	4.15942			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			150.21111			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	124.97537	0.56999	111.37282				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.89532	6.50000	100.87768				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.39722		100.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.99304		100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.07054		100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.39815		100.00000				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.74000	106.98681	7.57500	107.54953				0.00	0	2,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.24048		100.00000				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.81568		100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.82000	103.40153	5.70000	103.41344			15,132,000,000.00		2,600,000	1,800,000.00
SLI2	On 15/08/2016	Spot Bond	6.47500	111.68189	6.33500	112.08848			108,780,000,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.03000	104.08536	5.91000	108.72385				0.00	0	8,000.00
SNT01	On 15/09/2017	Spot Bond	7.09000	105.79617	6.92500	106.39832			263,748,000,000.00		37,200,000	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.22722		100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.05024		100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.25725		100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.05070		100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.94000	111.25673	6.77500	111.71114			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.00899		100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.66675		100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.69468		100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.87000	101.82058	7.65500	102.94241		456,460,000,000.00	58,000,000	37,906,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	99.81327		100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.18006		100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.56197		100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.79800	94.91368	7.58300	96.10152			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.86000	94.56905	7.64500	95.75129			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.27500	107.35473	6.15500	107.51912			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.33500	102.12941	7.14000	103.12448			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.29421		100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.82000	106.81608	6.65500	107.42626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	6.07500	118.32329	5.93500	118.63267			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.53000	110.49178	1.50000	110.14658			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.78500	108.94012	6.61000	107.24512			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.73206	100.00000	80.39648			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	100.00000	93.35038	100.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	99.95714		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
SYN984	On 29/05/2013	Spot Bond	0.00000	99.92849		100.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.79901		100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.62576		100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.02128		100.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.23672		100.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.80890		100.00000			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.09293		100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.04839		100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	98.94453		100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	98.83332		100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	98.81954		100.00000			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	98.79004		100.00000			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	98.80252		100.00000			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	98.74274	100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.73500	116.51764	5.59500	116.83315			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.59500	112.44313	7.38000	114.27186			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	49.65690	100.00000	49.54578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	39.35185	100.00000	39.25546				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.08144	100.00000	14.04732				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.37500	102.73061	6.26500	102.80151				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.70385		100.00000				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.19798		100.00000				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.06912		100.00000				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.36362		100.00000				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	98.95443		100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.41360		100.00000				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.42500	109.22159	6.28500	109.61673				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.25491		100.00000				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.11111		100.00000				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.15989		100.00000				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.63246		100.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.65180		100.00000				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.70942	7.83000	102.68763				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.62182		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
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.64600		100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.41876		100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.62182		100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.64600		100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.41478	7.16000	74.65631			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.69335		100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.68948		100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.78205		100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.76953		100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.14588		100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.10301		100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.65825		100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.30753	101.06155	6.29194			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.61795		100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.86517		100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.70493		100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.74351		100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.14969		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
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.62994		100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.64361		100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.65337		100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.64361		100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.65337		100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.65825		100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.63775		100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.65337		100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.70702		100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.70702		100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.70702		100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.78499		100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.80446		100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.78012		100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.16847		100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.19266		100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.18299		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
TL13	On 31/12/2013	Spot Bond	0.00000	101.05209		100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.12500	109.27781	6.98500	109.52017			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.25000	100.09654	6.05500	101.14921			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.58000	110.44943	6.41500	111.10222		13,468,108,500,000.00	046,825,000	993,443,000.00	
TN20	On 17/09/2020	Spot Bond	7.17000	120.62102	6.95500	121.95595		4,486,986,000,000.00	625,800,000	306,900,000.00	
TN23	On 06/11/2023	Spot Bond	7.46500	124.42593	7.23500	126.32559		1,824,446,000,000.00	244,400,000	111,700,000.00	
TN25	On 19/08/2025	Spot Bond	8.02500	113.80772	7.81000	115.58702		5,147,235,000,000.00	641,400,000	408,700,000.00	
TN27	On 14/11/2027	Spot Bond	8.06500	107.29378	7.84000	109.29259		290,340,000,000.00	36,000,000	33,026,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.15785		100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.16137		100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.16602		100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.16644		100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.18911		100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.23610		100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.82130		100.00000			0.00	0	5,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.85464		100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.87462		100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278	10.00000	99.78606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744	9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088	100.00000	9.79556			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.96850		100.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	99.91442		100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	98.91253		100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.19147		100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	97.88602		100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.17987		100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.71208		100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.09194		100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.53486		100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	94.89264		100.00000			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.71486		100.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.65651		100.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.62733		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
TWC008	On 15/07/2013	Spot Bond	0.00000	100.56897		100.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.55438		100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.52521		100.00000			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.46860		100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.51253		100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.23342		100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.14589		100.00000			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.11671		100.00000			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	100.00000	82.53703	100.00000	82.35563		23,600,000,000,000.00	236,000,000	200,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	92.08717	100.00000	91.86146			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.60411		100.00000			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.16918		100.00000			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.52718		100.00000			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.14644		100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.59000	120.40253	7.37500	121.77568			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.36938		100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.71112		100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.02765		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
UTR40	On 10/09/2017	Spot Bond		7.98000	109.84608	7.81500	110.44431			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	84.52889	100.00000	84.33852			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	84.48726	100.00000	84.30517			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	84.65350	100.00000	84.46284			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.85517		100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.89834		100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.28380		100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.29405		100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.29454		100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.00848		100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.03956		100.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond		0.00000	101.20700		100.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	133.06000		100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		5.53500	118.90396	5.39500	125.55970		1,029,510,000,000.00	186,000,000	93,000,000.00	
WS05	On 01/08/2018	Spot Bond		0.39000	250.95919	-0.39000	193.22485		(23,400,000,000.00)	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond		5.57500	106.33338	5.43500	111.08843			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.14500	109.91650	5.98000	115.01057		1,007,780,000,000.00	164,000,000	82,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	6.39000	112.76166	6.21500	118.17249			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.70000	112.60389	6.50500	118.24775			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.73000	113.78378	6.51500	119.69828		188,440,000,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	5.00500	98.66066	4.88500	98.67932			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.06500	97.43628	4.94500	97.48244			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.12500	89.90820	4.98500	90.15440			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.05500	95.83366	4.93500	95.91657			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.06500	94.63605	4.94500	94.74545			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.05500	88.68935	4.91500	88.96930			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.04500	92.72221	4.92500	92.87452			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.12500	89.89564	4.98500	90.14213			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.78000	69.63817	5.60500	70.38418			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.33799	100.00000	10.31837			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04163	100.00000	0.04155			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.33799	100.00000	10.31837			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.69976	100.00000	27.64720			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.19063	100.00000	25.14283				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.19063	100.00000	25.14283				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.43519	100.00000	22.39263				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.43519	100.00000	22.39263				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.90542	100.00000	19.86765				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.90542	100.00000	19.86765				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.33371	100.00000	13.30842				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.85270	100.00000	11.83021				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.85270	100.00000	11.83021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	11.21760	100.00000	11.19632			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.97163	100.00000	9.95271			0.00	0	0.00
Total for j-Bonds :									,417,621,304,515,150.00	,860,439,594	94 300 833 238.00

Grand Total: |7,624,221,829,350.00 |60,771,303 94 302 869 368.00