



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 24/06/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 16/09/2013	Foreign Exchange Future			10.20640	10.20640	10.31090	10.31090		18.71	277,379,332.80	27,177	671,914.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,421.22460	1.42122	1,523.22450	1.52322	1,421.225	18.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	14.82460	0.01482	12.32450	0.01232	14.825	18.11	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,373.14020	1.37314	1,474.87590	1.47488	1,373.140	17.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	16.74020	0.01674	13.97590	0.01398	16.740	17.97	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,044.31230	1.04431	1,143.32040	1.14332	1,044.312	16.98	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	37.91230	0.03791	32.42040	0.03242	37.912	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	957.25060	0.95725	1,053.00940	1.05301	957.251	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	50.85060	0.05085	42.10940	0.04211	50.851	17.06	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,469.51340	1.46951	1,571.75380	1.57175	1,469.513	18.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.11340	0.01311	10.85380	0.01085	13.113	18.26	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	873.32210	0.87332	966.63600	0.96664	873.322	17.14	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	66.92210	0.06692	55.73600	0.05574	66.922	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	792.89630	0.79290	883.36830	0.88337	792.896	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	86.49630	0.08650	72.46830	0.07247	86.496	17.22	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,230.33470	1.23033	1,331.11260	1.33111	1,230.335	17.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	23.93470	0.02393	20.21260	0.02021	23.935	17.55	0.00	0	6,202.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	686.83760		0.68684	772.68160	0.77268	686.838	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	120.43760		0.12044	101.78160	0.10178	120.438	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	679.57300		0.67957	765.05900	0.76506	679.573	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	123.17300		0.12317	104.15900	0.10416	123.173	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	914.87170		0.91487	1,009.45690	1.00946	914.872	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	58.47170		0.05847	48.55690	0.04856	58.472	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	643.89760		0.64390	727.53810	0.72754	643.898	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	137.49760		0.13750	116.63810	0.11664	137.498	17.38	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	610.85570		0.61086	691.03320	0.69103	610.856	17.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	154.45570		0.15446	130.13320	0.13013	154.456	17.51	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	754.10740		0.75411	843.01120	0.84301	754.107	17.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	97.70740		0.09771	82.11120	0.08211	97.707	17.26	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	548.49210		0.54849	622.80690	0.62281	548.492	17.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	192.09210		0.19209	161.90690	0.16191	192.092	17.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	519.16870		0.51917	591.26090	0.59126	519.169	17.91	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	212.76870		0.21277	180.36090	0.18036	212.769	17.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	672.35120		0.67235	757.47560	0.75748	672.351	17.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	125.95120		0.12595	106.57560	0.10658	125.951	17.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	433.54200		0.43354	498.41400	0.49841	433.542	18.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	287.14200		0.28714	247.51400	0.24751	287.142	18.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	414.04700		0.41405	477.11060	0.47711	414.047	18.45	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	307.64700		0.30765	266.21060	0.26621	307.647	18.45	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	579.05510		0.57906	655.57580	0.65558	579.055	17.65	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	172.65510		0.17266	144.67580	0.14468	172.655	17.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	368.52910		0.36853	427.11210	0.42711	368.529	18.71	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	362.12910		0.36213	316.21210	0.31621	362.129	18.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	340.25720		0.34026	394.80890	0.39481	340.257	18.95	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	403.85720		0.40386	353.90890	0.35391	403.857	18.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	464.20240		0.46420	531.79130	0.53179	464.202	18.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	257.80240		0.25780	220.89130	0.22089	257.802	18.18	644,506.00	2,500	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	321.33390		0.32133	373.30250	0.37330	321.334	19.12	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	434.93390		0.43493	382.40250	0.38240	434.934	19.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	293.14770		0.29315	341.69040	0.34169	293.148	19.39	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	486.74770		0.48675	430.79040	0.43079	486.748	19.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	404.57980		0.40458	466.74160	0.46674	404.580	18.50	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	318.17980		0.31818	275.84160	0.27584	318.180	18.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	232.94200		0.23294	273.56980	0.27357	232.942	20.06	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	626.54200		0.62654	562.66980	0.56267	626.542	20.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	219.95600		0.21996	258.76450	0.25876	219.956	20.23	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	663.55600		0.66356	597.86450	0.59786	663.556	20.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	328.78000		0.32878	381.62450	0.38162	328.780	19.05	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	422.38000		0.42238	370.72450	0.37072	422.380	19.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	196.44590		0.19645	231.54760	0.23155	196.446	20.58	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	740.04590		0.74005	670.64760	0.67065	740.046	20.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	185.83580		0.18584	219.06470	0.21906	185.836	20.77	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	779.43580		0.77944	708.16470	0.70816	779.436	20.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	261.31170		0.26131	305.77420	0.30577	261.312	19.73	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	554.91170		0.55491	494.87420	0.49487	554.912	19.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	108.82360		0.10882	129.34460	0.12934	108.824	22.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,202.42360		1.20242	1,118.44460	1.11844	1,202.424	22.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	80.77610		0.08078	96.22310	0.09622	80.776	23.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,474.37610		1.47438	1,385.32310	1.38532	1,474.376	23.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	207.71680		0.20772	244.76910	0.24477	207.717	20.40	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	701.31680		0.70132	633.86910	0.63387	701.317	20.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	45.30230		0.04530	53.97960	0.05398	45.302	26.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,088.90230		2.08890	1,993.07960	1.99308	2,088.902	26.13	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
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	41.58030		0.04158	47.22530	0.04723	41.580	27.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,335.18030		2.33518	2,236.32530	2.23633	2,335.180	27.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	149.29660		0.14930	176.74120	0.17674	149.297	21.50	373,241.50	2,500	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	942.89660		0.94290	865.84120	0.86584	942.897	21.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,713.38150		1.71338	1,816.53230	1.81653	1,713.381	18.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.98150		0.00698	5.63230	0.00563	6.981	18.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,517.98650		1.51799	1,620.44520	1.62045	1,517.986	18.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.58650		0.01159	9.54520	0.00955	11.587	18.40	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	61.12720		0.06113	72.88080	0.07288	61.127	24.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,754.72720		1.75473	1,661.98080	1.66198	1,754.727	24.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,906.90130		2.90690	3,011.36550	3.01137	2,906.901	23.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.50130		0.00050	0.46550	0.00047	0.501	23.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.33430		10.33430	10.44210	10.44210		18.19	35,643,000.70	3,449	81,767.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,462.70340		1.46270	1,567.50730	1.56751	1,462.703	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	56.30340		0.05630	53.30730	0.05331	56.303	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,417.70630		1.41771	1,522.21450	1.52221	1,417.706	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	61.30630		0.06131	58.01450	0.05801	61.306	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,373.08230		1.37308	1,477.26850	1.47727	1,373.082	16.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	66.68230		0.06668	63.06850	0.06307	66.682	16.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,222.64030		1.22264	1,325.48690	1.32549	1,222.640	16.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	88.34030		0.08834	83.38690	0.08339	88.340	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,487.96560		1.48797	1,592.92440	1.59292	1,487.966	17.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	53.66560		0.05367	50.82440	0.05082	53.666	17.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	913.92450		0.91392	1,004.24540	1.00425	913.924	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	179.62450		0.17962	162.14540	0.16215	179.625	16.71	3,951,739.00	22,000	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	851.72120		0.85172	940.11090	0.94011	851.721	16.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	207.42120		0.20742	188.01090	0.18801	207.421	16.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,397.93580		1.39794	1,502.30440	1.50230	1,397.936	16.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	63.63580		0.06364	60.20440	0.06020	63.636	16.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	779.35890		0.77936	865.26040	0.86526	779.359	16.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	245.05890		0.24506	223.16040	0.22316	245.059	16.85	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	750.36160		0.75036	832.54810	0.83255	750.362	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	266.06160		0.26606	240.44810	0.24045	266.062	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	949.62070		0.94962	1,040.97040	1.04097	949.621	16.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	165.32070		0.16532	148.87040	0.14887	165.321	16.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	619.63240		0.61963	688.71050	0.68871	619.632	17.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	385.33240		0.38533	346.61050	0.34661	385.332	17.65	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	543.48550		0.54349	606.71160	0.60671	543.486	18.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	479.18550		0.47919	434.61160	0.43461	479.186	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	844.97470		0.84497	933.14420	0.93314	844.975	16.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	210.67470		0.21067	191.04420	0.19104	210.675	16.78	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	491.77510		0.49178	550.53360	0.55053	491.775	18.47	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	557.47510		0.55748	508.43360	0.50843	557.475	18.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	438.47450		0.43847	492.22900	0.49223	438.474	18.88	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	654.17450		0.65417	600.12900	0.60013	654.174	18.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	669.15370		0.66915	741.71720	0.74172	669.154	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	334.85370		0.33485	299.61720	0.29962	334.854	17.39	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	363.04110		0.36304	409.06450	0.40906	363.041	19.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	828.74110		0.82874	766.96450	0.76696	828.741	19.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	313.83950		0.31384	353.73760	0.35374	313.840	20.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	979.53950		0.97954	911.63760	0.91164	979.539	20.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	531.04740		0.53105	593.25990	0.59326	531.047	18.19	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	496.74740		0.49675	451.15990	0.45116	496.747	18.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	245.62130		0.24562	277.07620	0.27708	245.621	21.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,261.32130		1.26132	1,184.97620	1.18498	1,261.321	21.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	221.69000		0.22169	250.45590	0.25046	221.690	21.56	3,591,378.00	16,200	16,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,387.39000		1.38739	1,308.35590	1.30836	1,387.390	21.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	391.34120		0.39134	440.35790	0.44036	391.341	19.29		0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	757.04120		0.75704	698.25790	0.69826	757.041	19.29		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	160.60800		0.16061	181.08510	0.18109	160.608	22.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,826.30800		1.82631	1,738.98510	1.73899	1,826.308	22.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	130.61570		0.13062	146.78770	0.14679	130.616	23.91		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,146.31570		2.14632	2,054.68770	2.05469	2,146.316	23.91		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	272.37630		0.27238	307.22850	0.30723	272.376	20.72	1,976,090.06	7,255	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,138.07630		1.13808	1,065.12850	1.06513	1,138.076	20.72		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,625.52480		1.62552	1,731.19760	1.73120	1,625.525	17.30		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	41.22480		0.04122	39.09760	0.03910	41.225	17.30		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	126.22810		0.12623	134.75900	0.13476	126.228	24.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,291.92810		2.29193	2,192.65900	2.19266	2,291.928	24.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	194.15680		0.19416	219.26420	0.21926	194.157	22.11		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,559.85680		1.55986	1,477.16420	1.47716	1,559.857	22.11		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,938.26120		2.93826	3,045.82550	3.04583	2,938.261	20.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.96120		0.00396	3.72550	0.00373	3.961	20.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,344.99110		2.34499	2,452.55210	2.45255	2,344.991	18.89		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.69110		0.01069	10.45210	0.01045	10.691	18.89		0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.47540		10.47540	10.58610	10.58610		18.51	1,047,540.00	100	33,743.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,110.55050		1.11055	1,196.27430	1.19627	1,110.551	16.67		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	235.15050		0.23515	210.17430	0.21017	235.150	16.67		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,013.59890		1.01360	1,094.90030	1.09490	1,013.599	16.87		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	288.19890		0.28820	258.80030	0.25880	288.199	16.87		0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,372.14430		1.37214	1,470.35860	1.47036	1,372.144	16.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	146.74430		0.14674	134.25860	0.13426	146.744	16.65		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,117.24840		1.11725	1,203.25830	1.20326	1,117.248	16.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	231.84840		0.23185	207.15830	0.20716	231.848	16.65		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	486.62770		0.48663	529.60380	0.52960	486.628	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,011.22770		1.01123	943.50380	0.94350	1,011.228	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,103.88440		1.10388	1,189.32100	1.18932	1,103.884	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	238.48440		0.23848	213.22100	0.21322	238.484	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,045.18500		1.04519	1,127.98460	1.12798	1,045.185	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	269.78500		0.26979	241.88460	0.24188	269.785	16.80	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	372.30330		0.37230	404.63420	0.40463	372.303	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,396.90330		1.39690	1,318.53420	1.31853	1,396.903	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	648.11650		0.64812	703.43110	0.70343	648.117	18.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	672.71650		0.67272	617.33110	0.61733	672.716	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	593.93710		0.59394	645.81450	0.64581	593.937	18.86	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	768.53710		0.76854	709.71450	0.70971	768.537	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	257.53840		0.25754	279.29350	0.27929	257.538	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,032.13840		2.03214	1,943.19350	1.94319	2,032.138	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	448.06970		0.44807	487.38750	0.48739	448.070	20.04	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,122.66970		1.12267	1,051.28750	1.05129	1,122.670	20.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	424.54570		0.42455	461.73640	0.46174	424.546	20.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,199.14570		1.19915	1,125.63640	1.12564	1,199.146	20.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	216.52600		0.21653	228.58690	0.22859	216.526	23.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,441.12600		2.44113	2,342.48690	2.34249	2,441.126	23.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	327.60630		0.32761	356.05760	0.35606	327.606	21.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,602.20630		1.60221	1,519.95760	1.51996	1,602.206	21.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	289.67050		0.28967	314.53200	0.31453	289.670	22.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,814.27050		1.81427	1,728.43200	1.72843	1,814.270	22.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,307.90710		2.30791	2,416.67050	2.41667	2,307.907	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	32.50710		0.03251	30.57050	0.03057	32.507	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,843.34120		1.84334	1,947.82900	1.94783	1,843.341	17.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	67.94120		0.06794	61.72900	0.06173	67.941	17.15	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	On 17/03/2014	Foreign Exchange Future	12.50	Call	230.25410		0.23025	249.32980	0.24933	230.254	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,254.85410		2.25485	2,163.22980	2.16323	2,254.854	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,791.68530		2.79169	2,901.53240	2.90153	2,791.685	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	16.28530		0.01629	15.43240	0.01543	16.285	19.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.62110		10.62110	10.73200	10.73200		18.45	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,160.47090		1.16047	1,240.57400	1.24057	1,160.471	16.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	339.37090		0.33937	308.57400	0.30857	339.371	16.77	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	706.45210		0.70645	756.94750	0.75695	706.452	18.87	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	885.35210		0.88535	824.94750	0.82495	885.352	18.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,281.02490		1.28102	1,370.71400	1.37071	1,281.025	16.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	269.92490		0.26992	248.71400	0.24871	269.925	16.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	489.82280		0.48982	523.71300	0.52371	489.823	20.56	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,468.72280		1.46872	1,391.71300	1.39171	1,468.723	20.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,191.27750		1.19128	1,272.47210	1.27247	1,191.278	16.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	320.17750		0.32018	290.47210	0.29047	320.178	16.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,294.26470		1.29426	1,385.53230	1.38553	1,294.265	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	263.16470		0.26316	243.53230	0.24353	263.165	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,287.63170		1.28763	1,378.11330	1.37811	1,287.632	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	266.53170		0.26653	246.11330	0.24611	266.532	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.67460		10.67460	10.78350	10.78350		18.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,938.89970		1.93890	2,035.55650	2.03556	1,938.900	17.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	164.29970		0.16430	152.05650	0.15206	164.300	17.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,032.95250		1.03295	1,093.19960	1.09320	1,032.953	17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	658.35250		0.65835	609.69960	0.60970	658.353	17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,829.30990		2.82931	2,935.99240	2.93599	2,829.310	18.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	54.70990		0.05471	52.49240	0.05249	54.710	18.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,366.62030		2.36662	2,471.81330	2.47181	2,366.620	17.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	92.02030		0.09202	88.31330	0.08831	92.020	17.33	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	506.15940		0.50616	535.90220	0.53590	506.159	21.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,931.55940		1.93156	1,852.40220	1.85240	1,931.559	21.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,231.00900		1.23101	1,306.43260	1.30643	1,231.009	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	456.40900		0.45641	422.93260	0.42293	456.409	17.27	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,037.25080		1.03725	1,097.75520	1.09776	1,037.251	17.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	652.65080		0.65265	604.25520	0.60426	652.651	17.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	379.30260		0.37930	389.46940	0.38947	379.303	23.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,854.70260		2.85470	2,755.96940	2.75597	2,854.703	23.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,028.68090		1.02868	1,088.66670	1.08867	1,028.681	18.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	664.08090		0.66408	615.16670	0.61517	664.081	18.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	789.64470		0.78964	838.36960	0.83837	789.645	19.31	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,065.04470		1.06504	1,004.86960	1.00487	1,065.045	19.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	426.26810		0.42627	450.23210	0.45023	426.268	22.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,351.66810		2.35167	2,266.73210	2.26673	2,351.668	22.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.70900		10.70900	10.81720	10.81720		19.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,281.19860		1.28120	1,352.16330	1.35216	1,281.199	17.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	572.19860		0.57220	534.96330	0.53496	572.199	17.65	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	881.52870		0.88153	930.71980	0.93072	881.529	19.49	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,172.52870		1.17253	1,113.51980	1.11352	1,172.529	19.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,301.87130		2.30187	2,403.48790	2.40349	2,301.871	17.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	142.87130		0.14287	136.28790	0.13629	142.871	17.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,510.28470		1.51028	1,593.04820	1.59305	1,510.285	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	401.28470		0.40128	375.84820	0.37585	401.285	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,793.47580		2.79348	2,897.95190	2.89795	2,793.476	18.00	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	84.47580		0.08448	80.75190	0.08075	84.476	18.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,389.34350		2.38934	2,491.57800	2.49158	2,389.344	17.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	130.34350		0.13034	124.37800	0.12438	130.344	17.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,345.49100		2.34549	2,447.42270	2.44742	2,345.491	17.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	136.49100		0.13649	130.22270	0.13022	136.491	17.31	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.85280		10.85280	10.95770	10.95770		19.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,167.31720		2.16732	2,246.54160	2.24654	2,167.317	17.87	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	464.51720		0.46452	438.84160	0.43884	464.517	17.87	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,133.94450		2.13394	2,212.52680	2.21253	2,133.945	17.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	481.14450		0.48114	454.82680	0.45483	481.144	17.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,100.92750		2.10093	2,178.86890	2.17887	2,100.928	17.89	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	498.12750		0.49813	471.16890	0.47117	498.128	17.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.20640		10.20640	10.31090	10.31090		18.71	816,512.00	80	815.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	131,573.83570		1.31574	141,712.29640	1.41712	131,573.836	17.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,933.83570		0.01934	1,622.29640	0.01622	1,933.836	17.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	71,631.99510		0.71632	80,356.25500	0.80356	71,631.995	17.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	10,991.99510		0.10992	9,266.25500	0.09266	10,991.995	17.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	31,047.00080		0.31047	36,113.71030	0.36114	31,047.001	19.22	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	45,407.00080		0.45407	40,023.71030	0.40024	45,407.001	19.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	133,483.37600		1.33483	143,633.98120	1.43634	133,483.376	17.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,843.37600		0.01843	1,543.98120	0.01544	1,843.376	17.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	132,528.08300		1.32528	142,672.67560	1.42673	132,528.083	17.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,888.08300		0.01888	1,582.67560	0.01583	1,888.083	17.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.33430		10.33430	10.44210	10.44210		18.19	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	98,611.56630		0.98612	107,845.95190	1.07846	98,611.566	16.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	15,181.56630		0.15182	13,635.95190	0.13636	15,181.566	16.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	97,875.36990		0.97875	107,090.13340	1.07090	97,875.370	16.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	15,445.36990		0.15445	13,880.13340	0.13880	15,445.370	16.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	99,350.88550		0.99351	108,604.76120	1.08605	99,350.886	16.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	14,920.88550		0.14921	13,394.76120	0.13395	14,920.886	16.64	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.47540		10.47540	10.58610	10.58610		18.51	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	64,811.65030		0.64812	70,343.10770	0.70343	64,811.650	18.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	67,271.65030		0.67272	61,733.10770	0.61733	67,271.650	18.51		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	64,433.56580		0.64434	69,944.09950	0.69944	64,433.566	18.53		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	67,893.56580		0.67894	62,334.09950	0.62334	67,893.566	18.53		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	65,182.58270		0.65183	70,744.67470	0.70745	65,182.583	18.48		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	66,642.58270		0.66643	61,134.67470	0.61135	66,642.583	18.48		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.71610		15.71610	15.86650	15.86650		17.35		26,905,963.20	1,712	28,343.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,106.43340		1.10643	1,232.49540	1.23250	1,106.433	15.93		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	130.33340		0.13033	105.99540	0.10600	130.333	15.93		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,098.98080		1.09898	1,224.56750	1.22457	1,098.981	15.95		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	132.88080		0.13288	108.06750	0.10807	132.881	15.95		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,091.56100		1.09156	1,216.66780	1.21667	1,091.561	15.97		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	135.46100		0.13546	110.16780	0.11017	135.461	15.97		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.90490		15.90490	16.05990	16.05990		17.34		0.00	0	4,293.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,306.04970		1.30605	1,422.42190	1.42242	1,306.050	16.18		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	291.14970		0.29115	252.52190	0.25252	291.150	16.18		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,299.20070		1.29920	1,415.27410	1.41527	1,299.201	16.19		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	294.30070		0.29430	255.37410	0.25537	294.301	16.19		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,292.37060		1.29237	1,408.14780	1.40815	1,292.371	16.19		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	297.47060		0.29747	258.24780	0.25825	297.471	16.19		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.11370		16.11370	16.27250	16.27250		17.38		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,037.91980		2.03792	2,173.92480	2.17392	2,037.920	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	214.21980		0.21422	191.42480	0.19142	214.220	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,029.93570		2.02994	2,165.80560	2.16581	2,029.936	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	216.23570		0.21624	193.30560	0.19331	216.236	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,021.96210		2.02196	2,157.70350	2.15770	2,021.962	15.95		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	218.26210		0.21826	195.20350	0.19520	218.262	15.95		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.32950		16.32950	16.48880	16.48880		17.48		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,240.37580		1.24038	1,328.32660	1.32833	1,240.376	17.15		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	On 13/06/2014	Foreign Exchange Future	16.04	Put	950.87580		0.95088	879.52660	0.87953	950.876	17.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,236.08610		1.23609	1,323.76600	1.32377	1,236.086	17.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	956.58610		0.95659	884.96600	0.88497	956.586	17.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,231.80580		1.23181	1,319.22150	1.31922	1,231.806	17.18	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	962.30580		0.96231	890.42150	0.89042	962.306	17.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10463		0.10463	0.10585	0.10585		24.40	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,497.87620		0.01498	1,611.14970	0.01611	1,497.876	21.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	34.37620		0.00034	25.74970	0.00026	34.376	21.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	704.45200		0.00704	784.38650	0.00784	704.452	22.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	240.95200		0.00241	198.98650	0.00199	240.952	22.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	277.53450		0.00278	313.25920	0.00313	277.535	24.40	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	814.03450		0.00814	727.85920	0.00728	814.034	24.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10605		0.10605	0.10728	0.10728		23.97	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,705.85410		0.01706	1,816.54500	0.01817	1,705.854	21.81	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	100.95410		0.00101	88.24500	0.00088	100.954	21.81	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	972.50530		0.00973	1,055.85320	0.01056	972.505	22.14	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	367.60530		0.00368	327.55320	0.00328	367.605	22.14	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	528.17040		0.00528	577.71080	0.00578	528.170	23.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	923.27040		0.00923	849.41080	0.00849	923.270	23.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.37700		13.37700	13.54930	13.54930		17.92	17,751,279.00	1,327	75,114.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,413.00480		1.41300	1,589.88880	1.58989	1,413.005	15.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	26.00480		0.02600	30.58880	0.03059	26.005	15.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,403.30950		1.40331	1,580.27240	1.58027	1,403.310	15.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	26.30950		0.02631	30.97240	0.03097	26.309	15.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,394.16870		1.39417	1,570.66060	1.57066	1,394.169	15.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	27.16870		0.02717	31.36060	0.03136	27.169	15.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,357.90210		1.35790	1,532.26970	1.53227	1,357.902	15.12	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	30.90210		0.03090	32.96970	0.03297	30.902	15.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,313.09980		1.31310	1,484.41060	1.48441	1,313.100	15.23	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	36.09980		0.03610	35.11060	0.03511	36.100	15.23	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,182.63080		1.18263	1,344.82120	1.34482	1,182.631	15.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	55.63080		0.05563	45.52120	0.04552	55.631	15.54	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,099.32140		1.09932	1,257.96970	1.25797	1,099.321	15.74	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	72.32140		0.07232	58.66970	0.05867	72.321	15.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	942.71840		0.94272	1,092.37290	1.09237	942.718	16.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	115.71840		0.11572	93.07290	0.09307	115.718	16.15	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	736.28230		0.73628	867.54150	0.86754	736.282	16.80	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	209.28230		0.20928	168.24150	0.16824	209.282	16.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,843.03950		1.84304	2,017.25210	2.01725	1,843.040	17.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	16.03950		0.01604	17.95210	0.01795	16.040	17.33	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	311.63030		0.31163	383.31590	0.38332	311.630	19.03	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	734.63030		0.73463	634.01590	0.63402	734.630	19.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	165.21880		0.16522	205.29330	0.20529	165.219	20.83	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,288.21880		1.28822	1,155.99330	1.15599	1,288.219	20.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,089.45160		2.08945	2,262.70970	2.26271	2,089.452	18.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	12.45160		0.01245	13.40970	0.01341	12.452	18.61	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,892.23150		1.89223	2,066.22470	2.06622	1,892.231	17.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	15.23150		0.01523	16.92470	0.01692	15.232	17.59	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.55140		13.55140	13.72790	13.72790		17.66	352,336.40	26	31,329.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,384.05160		2.38405	2,555.18120	2.55518	2,384.052	17.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	32.65160		0.03265	27.28120	0.02728	32.652	17.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,154.04000		2.15404	2,324.18950	2.32419	2,154.040	16.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	45.64000		0.04564	39.28950	0.03929	45.640	16.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,107.22360		2.10722	2,277.16060	2.27716	2,107.224	16.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	48.82360		0.04882	42.26060	0.04226	48.824	16.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,169.78270		1.16978	1,315.71800	1.31572	1,169.783	16.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	218.38270		0.21838	187.81800	0.18782	218.383	16.01	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	862.70410		0.86270	979.87030	0.97987	862.704	16.74	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	411.30410		0.41130	351.97030	0.35197	411.304	16.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,060.60140		2.06060	2,230.32360	2.23032	2,060.601	16.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	52.20140		0.05220	45.42360	0.04542	52.201	16.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,241.37320		1.24137	1,390.83990	1.39084	1,241.373	15.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	189.97320		0.18997	162.93990	0.16294	189.973	15.92	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.74550		13.74550	13.92460	13.92460		17.56	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,496.42200		1.49642	1,646.19020	1.64619	1,496.422	15.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	240.92200		0.24092	211.59020	0.21159	240.922	15.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,489.40550		1.48941	1,638.66210	1.63866	1,489.405	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	243.90550		0.24391	214.06210	0.21406	243.905	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,482.41590		1.48242	1,631.15370	1.63115	1,482.416	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	246.91590		0.24692	216.55370	0.21655	246.916	15.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.94640		13.94640	14.12460	14.12460		17.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,022.79470		1.02279	1,118.83270	1.11883	1,022.795	17.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	866.39470		0.86639	784.23270	0.78423	866.395	17.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,018.82290		1.01882	1,114.46300	1.11446	1,018.823	17.34	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	872.42290		0.87242	789.86300	0.78986	872.423	17.34	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,014.86920		1.01487	1,110.11180	1.11011	1,014.869	17.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	878.46920		0.87847	795.51180	0.79551	878.469	17.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.08230		14.08230	14.25410	14.25410		17.87	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,364.00430		1.36400	1,463.80120	1.46380	1,364.004	17.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	971.70430		0.97170	899.70120	0.89970	971.704	17.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,359.98270		1.35998	1,459.49760	1.45950	1,359.983	17.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	977.68270		0.97768	905.39760	0.90540	977.683	17.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,355.98350		1.35598	1,455.20990	1.45521	1,355.984	17.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	983.68350		0.98368	911.10990	0.91111	983.684	17.30	0.00	0	0.00
2025	On 01/08/2013	Bond Future			106.12480		106.12480	108.30849	108.30849			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	11,865.20000		11.86520	9,681.51000	9.68151	11,865.200		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	11,875.20000		11.87520	9,691.51000	9.69151	11,875.200		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	11,885.20000		11.88520	9,701.51000	9.70151	11,885.200		0.00	0	0.00
2038	On 01/08/2013	Bond Future			99.36894		99.36894	102.15598	102.15598			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	15,621.06000		15.62106	12,834.02000	12.83402	15,621.060		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	15,631.06000		15.63106	12,844.02000	12.84402	15,631.060		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	15,641.06000		15.64106	12,854.02000	12.85402	15,641.060		0.00	0	0.00
2050	On 01/08/2013	Bond Future			103.04968		103.04968	103.01645	103.01645			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	15,940.32000		15.94032	15,973.55000	15.97355	15,940.320		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	15,950.32000		15.95032	15,983.55000	15.98355	15,950.320		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	15,960.32000		15.96032	15,993.55000	15.99355	15,960.320		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			394.97000		394.97000	396.25000	396.25000			0.00	0	56.00
AL37	On 07/11/2013	Index Future			400.54300		400.54300	401.84100	401.84100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			466.32100		466.32100	469.11400	469.11400				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			472.90000		472.90000	475.73300	475.73300				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			420.06400		420.06400	421.92800	421.92800				0.00	0	738.00
ALBI	On 07/11/2013	Index Future			425.99100		425.99100	427.88200	427.88200				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.39710		9.39710	9.43890	9.43890			9.34	1,174,637.50	125	8,422.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	222.23480	0.22223	250.76380	0.25076	222.235	222.235	9.46		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	125.13480	0.12513	111.86380	0.11186	125.135	125.135	9.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	24.92890	0.02493	26.32910	0.02633	24.929	24.929	13.84		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	927.82890	0.92783	887.42910	0.88743	927.829	927.829	13.84		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	528.13200	0.52813	568.47340	0.56847	528.132	528.132	10.30		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	31.03200	0.03103	29.57340	0.02957	31.032	31.032	10.30		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	518.76950	0.51877	559.03360	0.55903	518.769	518.769	10.22		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	31.66950	0.03167	30.13360	0.03013	31.669	31.669	10.22		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	912.67530	0.91268	954.55450	0.95455	912.675	912.675	13.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.57530	0.01558	15.65450	0.01565	15.575	15.575	13.58		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	622.66690	0.62267	663.63100	0.66363	622.667	622.667	11.12		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.56690	0.02557	24.73100	0.02473	25.567	25.567	11.12		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	537.51280	0.53751	577.92760	0.57793	537.513	537.513	10.38		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	30.41280	0.03041	29.02760	0.02903	30.413	30.413	10.38		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45720		9.45720	9.50110	9.50110			9.97	1,617,181.20	171	9,915.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	248.92490	0.24892	271.12460	0.27112	248.925	248.925	10.04		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	271.72490	0.27172	250.02460	0.25002	271.725	271.725	10.04		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	39.41950	0.03942	40.97140	0.04097	39.419	39.419	12.74		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,182.21950	1.18222	1,139.87140	1.13987	1,182.219	1,182.219	12.74		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	257.33170	0.25733	280.21630	0.28022	257.332	257.332	9.99		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	260.13170	0.26013	239.11630	0.23912	260.132	260.132	9.99		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	253.09640	0.25310	275.63910	0.27564	253.096	253.096	10.01		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	265.89640		0.26590	244.53910	0.24454	265.896	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	334.63540		0.33464	362.25030	0.36225	334.635	9.66	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	177.43540		0.17744	161.15030	0.16115	177.435	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	203.45040		0.20345	222.34450	0.22234	203.450	10.30	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	346.25040		0.34625	321.24450	0.32124	346.250	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	54.50220		0.05450	61.36060	0.06136	54.502	11.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	897.30220		0.89730	860.26060	0.86026	897.302	11.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,186.85340		1.18685	1,229.79990	1.22980	1,186.853	13.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	29.65340		0.02965	28.69990	0.02870	29.653	13.51	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	901.51340		0.90151	945.02500	0.94502	901.513	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	44.31340		0.04431	43.92500	0.04393	44.313	11.88	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.52710		9.52710	9.57250	9.57250		10.72	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	356.83460		0.35683	380.93170	0.38093	356.835	10.75	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	339.73460		0.33973	318.43170	0.31843	339.735	10.75	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	365.53630		0.36554	390.18200	0.39018	365.536	10.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	328.43630		0.32844	307.68200	0.30768	328.436	10.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	361.08280		0.36108	385.53320	0.38553	361.083	10.72	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	333.98280		0.33398	313.03320	0.31303	333.983	10.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.60280		9.60280	9.64760	9.64760		11.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	314.69560		0.31470	332.24480	0.33224	314.696	11.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	621.89560		0.62190	594.64480	0.59464	621.896	11.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	320.87500		0.32087	338.71620	0.33872	320.875	11.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	608.07500		0.60807	581.11620	0.58112	608.075	11.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	317.77180		0.31777	335.46470	0.33546	317.772	11.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	614.97180		0.61497	587.86470	0.58786	614.972	11.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.42690		9.42690	9.47680	9.47680		12.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,324.28560		2.32429	2,376.29220	2.37629	2,324.286	15.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	147.38560		0.14739	149.49220	0.14949	147.386	15.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,276.41470		2.27641	2,328.43450	2.32843	2,276.415	15.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	149.51470		0.14951	151.63450	0.15163	149.515	15.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,228.57700		2.22858	2,280.60870	2.28061	2,228.577	15.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	151.67700		0.15168	153.80870	0.15381	151.677	15.17	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.67490		9.67490	9.82990	9.82990		16.47	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	672.11920		0.67212	801.11480	0.80111	672.119	16.20	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	87.21920		0.08722	61.21480	0.06121	87.219	16.20	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	664.27820		0.66428	792.75570	0.79276	664.278	16.20	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	89.37820		0.08938	62.85570	0.06286	89.378	16.20	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	656.47910		0.65648	784.42980	0.78443	656.479	16.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	91.57910		0.09158	64.52980	0.06453	91.579	16.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.77680		9.77680	9.93440	9.93440		16.02	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	363.04520		0.36305	435.89640	0.43590	363.045	16.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	526.24520		0.52625	441.49640	0.44150	526.245	16.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	359.40070		0.35940	431.44610	0.43145	359.401	16.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	532.60070		0.53260	447.04610	0.44705	532.601	16.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	355.78750		0.35579	427.25970	0.42726	355.788	16.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	538.98750		0.53899	452.85970	0.45286	538.988	16.34	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			280.25150		280.25150	-353.74570	-353.74570			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			449.27980		449.27980	483.42580	483.42580			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			726.71620		726.71620	801.75260	801.75260			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			2,201.40800		2,201.40800	511.02220	511.02220			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			70.33110		70.33110	69.18840	69.18840			0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			254.40000		254.40000	696.69000	696.69000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200			0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800			0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			796.72000		796.72000	1,793.02000	1,793.02000			0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			612.56830		612.56830	1,444.38440	1,444.38440			0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			909.91860		909.91860	3,754.62140	3,754.62140			0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			68.20330		68.20330	70.14560	70.14560			0.00	0	10,000.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			59.33810		59.33810	64.00000	64.00000			0.00	30,000	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.93010		10.93010	11.04100	11.04100		17.67	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,118.22310	1.11822	1,227.65290	1.22765	1,118.223	15.59	0.00	0	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	28.12310	0.02812	26.65290	0.02665	28.123	15.59	0.00	0	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,109.22100	1.10922	1,218.12310	1.21812	1,109.221	15.61	0.00	0	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	29.12100	0.02912	27.12310	0.02712	29.121	15.61	0.00	0	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,100.24510	1.10025	1,208.60270	1.20860	1,100.245	15.62	0.00	0	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	30.14510	0.03015	27.60270	0.02760	30.145	15.62	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.08060		11.08060	11.19370	11.19370		17.74	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	662.48160	0.66248	734.90260	0.73490	662.482	16.84	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	371.88160	0.37188	331.20260	0.33120	371.882	16.84	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	657.45590	0.65746	729.46820	0.72947	657.456	16.86	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	376.85590	0.37686	335.76820	0.33577	376.856	16.86	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	652.46460	0.65246	724.07100	0.72407	652.465	16.88	0.00	0	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	381.86460	0.38186	340.37100	0.34037	381.865	16.88	0.00	0	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64730		1.64730	1.66630	1.66630		17.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,648.01280	0.16480	1,820.37700	0.18204	1,648.013	17.54	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	75.01280		0.00750	57.37700	0.00574	75.013	17.54	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,558.82090		0.15588	1,728.55950	0.17286	1,558.821	17.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	85.82090		0.00858	65.55950	0.00656	85.821	17.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,473.53520		0.14735	1,640.69080	0.16407	1,473.535	17.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	100.53520		0.01005	77.69080	0.00777	100.535	17.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65840		1.65840	1.67800	1.67800		17.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	835.24020		0.08352	951.25340	0.09513	835.240	17.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	751.24020		0.07512	671.25340	0.06713	751.240	17.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	791.61780		0.07916	904.51540	0.09045	791.618	17.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	807.61780		0.08076	724.51540	0.07245	807.618	17.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	749.99640		0.07500	859.82380	0.08598	749.996	17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	865.99640		0.08660	779.82380	0.07798	865.996	17.71	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	488.50670		0.48851	492.43320	0.49243	488.507	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	322.80670		0.32281	326.73320	0.32673	322.807	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	498.91430		0.49891	502.81720	0.50282	498.914	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	313.21430		0.31321	317.11720	0.31712	313.214	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	493.68840		0.49369	497.60330	0.49760	493.688	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	317.98840		0.31799	321.90330	0.32190	317.988	13.04	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			10.10260		10.10260	10.19290	10.19290		22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	0.00000		0.00000	86.98360	0.08698	0.000	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	67.40000		0.06740	64.08360	0.06408	67.400	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.32	Call	0.00000		0.00000	35.33150	0.03533	0.000	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.32	Put	217.40000		0.21740	162.43150	0.16243	217.400	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	122.60000		0.12260	230.39160	0.23039	122.600	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	0.00000		0.00000	17.49160	0.01749	0.000	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.00000		0.00000	0.01710	0.00002	0.000	22.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,597.40000		1.59740	1,507.11710	1.50712	1,597.400	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	112.60000		0.11260	221.71050	0.22171	112.600	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	0.00000		0.00000	18.81050	0.01881	0.000	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	252.60000		0.25260	349.51840	0.34952	252.600	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Put	0.00000		0.00000	6.61840	0.00662	0.000	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	132.60000		0.13260	239.15950	0.23916	132.600	22.90	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	0.00000		0.00000	16.25950	0.01626	0.000	22.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.09190		10.09190	10.19290	10.19290		22.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,691.90600		1.69191	1,792.90860	1.79291	1,691.906	64.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.00600		0.00001	0.00860	0.00001	0.006	64.41	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	8.85	Call	1,241.92260		1.24192	1,342.95060	1.34295	1,241.923	50.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Put	0.02260		0.00002	0.05060	0.00005	0.023	50.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,041.94530		1.04195	1,143.02040	1.14302	1,041.945	45.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.04530		0.00005	0.12040	0.00012	0.045	45.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,031.94700		1.03195	1,133.02600	1.13303	1,031.947	44.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.04700		0.00005	0.12600	0.00013	0.047	44.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,791.90470		1.79190	1,892.90600	1.89291	1,791.905	67.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00470		0.00000	0.00600	0.00001	0.005	67.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	582.47270		0.58247	684.68630	0.68469	582.473	32.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	0.57270		0.00057	1.78630	0.00179	0.573	32.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	492.95330		0.49295	596.07170	0.59607	492.953	30.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	1.05330		0.00105	3.17170	0.00317	1.053	30.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,051.94360		1.05194	1,153.01520	1.15302	1,051.944	45.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.04360		0.00004	0.11520	0.00012	0.044	45.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	252.31740		0.25232	358.29570	0.35830	252.317	26.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	10.41740		0.01042	15.39570	0.01540	10.417	26.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	10.30	Call	17.58840		0.01759	61.93340	0.06193	17.588	27.71	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	10.30	Put	225.68840		0.22569	169.03340	0.16903	225.688	27.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Call	742.11230		0.74211	843.53680	0.84354	742.112	37.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	0.21230		0.00021	0.63680	0.00064	0.212	37.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,891.90360		1.89190	1,992.90420	1.99290	1,891.904	70.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00360		0.00000	0.00420	0.00000	0.004	70.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,841.90410		1.84190	1,942.90500	1.94291	1,841.904	68.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00410		0.00000	0.00500	0.00001	0.004	68.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	394.59970		0.39460	498.84890	0.49885	394.600	28.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	2.69970		0.00270	5.94890	0.00595	2.700	28.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,991.90280		1.99190	2,092.90320	2.09290	1,991.903	73.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00280		0.00000	0.00320	0.00000	0.003	73.34	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.10730		10.10730	10.20990	10.20990		20.06	0.00	449	100.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	129.79390		0.12979	186.17170	0.18617	129.794	20.64	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	202.49390		0.20249	156.27170	0.15627	202.494	20.64	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,109.54660		1.10955	1,211.62040	1.21162	1,109.547	26.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	2.24660		0.00225	1.72040	0.00172	2.247	26.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,099.63560		1.09964	1,201.68400	1.20168	1,099.636	26.52	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.33560		0.00234	1.78400	0.00178	2.336	26.52	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	231.43730		0.23144	309.79800	0.30980	231.437	20.36	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	104.13730		0.10414	79.89800	0.07990	104.137	20.36	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,119.46090		1.11946	1,221.55910	1.22156	1,119.461	26.68	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	2.16090		0.00216	1.65910	0.00166	2.161	26.68	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.11150		10.11150	10.21410	10.21410		20.20	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	156.34030		0.15634	214.86150	0.21486	156.340	20.58	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	204.84030		0.20484	160.76150	0.16076	204.840	20.58	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	144.89530		0.14490	199.09930	0.19910	144.895	20.76	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	223.39530		0.22340	174.99930	0.17500	223.395	20.76	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	275.04390		0.27504	353.30640	0.35331	275.044	20.41	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	103.54390		0.10354	79.20640	0.07921	103.544	20.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 11/07/2013	Any day expiry	10.14	Call	164.39780	0.16440	225.79570	0.22580	164.398	20.45	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.14	Put	192.89780	0.19290	151.69570	0.15170	192.898	20.45	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.15	Call	160.32610	0.16033	220.28650	0.22029	160.326	20.51	0.00	0	0.00	
DAUS	On 11/07/2013	Any day expiry	10.15	Put	198.82610	0.19883	156.18650	0.15619	198.826	20.51	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry			10.12690	10.12690	10.22970	10.22970		19.65	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	10.26	Call	169.15080	0.16915	217.04450	0.21704	169.151	20.39	0.00	1,000	0.00	
DAUS	On 22/07/2013	Any day expiry	10.26	Put	302.25080	0.30225	247.34450	0.24734	302.251	20.39	0.00	0	1,000.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	925.66010	0.92566	1,025.89400	1.02589	925.660	19.71	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	8.76010	0.00876	6.19400	0.00619	8.760	19.71	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Call	413.86670	0.41387	494.39840	0.49440	413.867	19.21	0.00	0	2,800.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Put	86.96670	0.08697	64.69840	0.06470	86.967	19.21	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Call	935.28050	0.93528	1,035.69670	1.03570	935.281	19.73	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Put	8.38050	0.00838	5.99670	0.00600	8.380	19.73	0.00	0	1,400.00	
DAUS	On 22/07/2013	Any day expiry	10.11	Call	228.78330	0.22878	0.00000	0.00000	228.783	19.70	0.00	1,000	1,000.00	
DAUS	On 22/07/2013	Any day expiry	10.11	Put	211.88330	0.21188	0.00000	0.00000	211.883	19.70	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,827.32550	1.82733	1,930.03950	1.93004	1,827.325	25.28	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.42550	0.00043	0.33950	0.00034	0.425	25.28	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Call	944.91570	0.94492	1,045.50560	1.04551	944.916	19.75	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	8.01570	0.00802	5.80560	0.00581	8.016	19.75	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry			10.13250	10.13250	10.23540	10.23540		19.72	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,097.77960	1.09778	1,200.00850	1.20001	1,097.780	19.67	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Put	5.27960	0.00528	4.60850	0.00461	5.280	19.67	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Call	801.48900	0.80149	899.21360	0.89921	801.489	19.04	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Put	18.98900	0.01899	13.81360	0.01381	18.989	19.04	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,833.05570	1.83306	1,935.85990	1.93586	1,833.056	24.33	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.55570	0.00056	0.45990	0.00046	0.556	24.33	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,733.24970	1.73325	1,836.02780	1.83603	1,733.250	23.70	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.74970	0.00075	0.62780	0.00063	0.750	23.70	0.00	0	7,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 26/07/2013	Any day expiry	9.70	Call	502.20530	0.50221	587.78330	0.58778	502.205	18.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	69.70530	0.06971	52.38330	0.05238	69.705	18.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,087.94600	1.08795	1,190.15450	1.19015	1,087.946	19.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	5.44600	0.00545	4.75450	0.00475	5.446	19.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,078.11790	1.07812	1,180.30490	1.18030	1,078.118	19.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	5.61790	0.00562	4.90490	0.00490	5.618	19.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	10.20	Call	209.66080	0.20966	262.86290	0.26286	209.661	20.15	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	277.16080	0.27716	227.46290	0.22746	277.161	20.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	657.61710	0.65762	751.85230	0.75185	657.617	18.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	35.11710	0.03512	26.45230	0.02645	35.117	18.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	580.76710	0.58077	672.38540	0.67239	580.767	18.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	48.26710	0.04827	36.98540	0.03699	48.267	18.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,932.91230	1.93291	2,035.73690	2.03574	1,932.912	24.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.41230	0.00041	0.33690	0.00034	0.412	24.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,882.97860	1.88298	1,985.79360	1.98579	1,882.979	24.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.47860	0.00048	0.39360	0.00039	0.479	24.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	395.81160	0.39581	472.56950	0.47257	395.812	19.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	113.31160	0.11331	87.16950	0.08717	113.312	19.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,032.80610	2.03281	2,135.62560	2.13563	2,032.806	25.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.30610	0.00031	0.22560	0.00023	0.306	25.58	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	10.13950		10.13950	10.13950	10.24260	10.24260		19.45	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,038.01350	1.03801	1,139.92600	1.13993	1,038.014	18.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	8.51350	0.00851	7.32600	0.00733	8.514	18.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,057.40480	1.05740	1,159.49860	1.15950	1,057.405	18.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	7.90480	0.00790	6.89860	0.00690	7.905	18.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,047.64490	1.04764	1,149.70910	1.14971	1,047.645	18.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	8.14490	0.00814	7.10910	0.00711	8.145	18.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.17610	10.17610	10.28020	10.28020		18.92	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	966.67170		0.96667	1,064.35610	1.06436	966.672	17.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	30.57170		0.03057	24.15610	0.02416	30.572	17.55	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	922.10510		0.92211	1,018.54880	1.01855	922.105	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	36.00510		0.03601	28.34880	0.02835	36.005	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	913.27880		0.91328	1,009.51330	1.00951	913.279	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	37.17880		0.03718	29.31330	0.02931	37.179	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	904.48160		0.90448	1,000.50440	1.00050	904.482	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	38.38160		0.03838	30.30440	0.03030	38.382	17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	735.55990		0.73556	826.47840	0.82648	735.560	17.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	69.45990		0.06946	56.27840	0.05628	69.460	17.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	664.51940		0.66452	752.59640	0.75260	664.519	17.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	88.41940		0.08842	72.39640	0.07240	88.419	17.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,878.61850		1.87862	1,982.33620	1.98234	1,878.619	20.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.51850		0.00252	2.13620	0.00214	2.518	20.88	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	591.08260		0.59108	674.27070	0.67427	591.083	17.84	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	114.98260		0.11498	94.07070	0.09407	114.983	17.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	498.75380		0.49875	573.13730	0.57314	498.754	18.17	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	162.65380		0.16265	132.93730	0.13294	162.654	18.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,978.02530		1.97803	2,081.86320	2.08186	1,978.025	21.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.92530		0.00193	1.66320	0.00166	1.925	21.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,928.30260		1.92830	2,032.06450	2.03206	1,928.303	21.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.20260		0.00220	1.86450	0.00186	2.203	21.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.21650		10.21650	10.32110	10.32110		18.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	963.33440		0.96333	1,058.94740	1.05895	963.334	16.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	56.83440		0.05683	47.84740	0.04785	56.834	16.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	548.67000		0.54867	621.89330	0.62189	548.670	17.76	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	212.17000		0.21217	180.79330	0.18079	212.170	17.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	988.84030		0.98884	1,085.11870	1.08512	988.840	16.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	52.34030		0.05234	44.01870	0.04402	52.340	16.92	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	980.30730		0.98031	1,076.36800	1.07637	980.307	16.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	53.80730		0.05381	45.26800	0.04527	53.807	16.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	971.80520		0.97181	1,067.64450	1.06764	971.805	16.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	55.30520		0.05531	46.54450	0.04654	55.305	16.94	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.22090		10.22090	10.32550	10.32550		18.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,012.57190		1.01257	1,109.66480	1.10966	1,012.572	16.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	51.67190		0.05167	44.16480	0.04416	51.672	16.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	668.70110		0.66870	752.97900	0.75298	668.701	17.27	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	147.80110		0.14780	127.47900	0.12748	147.801	17.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,029.78500		1.02978	1,127.66700	1.12767	1,029.785	16.88	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	48.88500		0.04888	42.16700	0.04217	48.885	16.88	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,021.16380		1.02116	1,118.65660	1.11866	1,021.164	16.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	50.26380		0.05026	43.15660	0.04316	50.264	16.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,925.47270		1.92547	2,028.74280	2.02874	1,925.473	18.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.57270		0.00457	3.24280	0.00324	4.573	18.83	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	808.35040		0.80835	898.53570	0.89854	808.350	17.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	97.45040		0.09745	83.03570	0.08304	97.450	17.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	740.38480		0.74038	827.90760	0.82791	740.385	17.18	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	119.48480		0.11948	102.40760	0.10241	119.485	17.18	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,024.34930		2.02435	2,128.23670	2.12824	2,024.349	19.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.44930		0.00345	2.73670	0.00274	3.449	19.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,974.87470		1.97487	2,078.47790	2.07848	1,974.875	18.94	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.97470		0.00397	2.97790	0.00298	3.975	18.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.25870		10.25870	10.36440	10.36440		18.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	944.19640		0.94420	1,037.80210	1.03780	944.196	16.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	95.49640		0.09550	83.40210	0.08340	95.496	16.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	897.43350		0.89743	989.48790	0.98949	897.434	16.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.47	Put	108.73350		0.10873	95.08790	0.09509	108.734	16.84	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	518.14970		0.51815	585.14220	0.58514	518.150	17.94	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	329.44970		0.32945	290.74220	0.29074	329.450	17.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	960.05300		0.96005	1,054.15100	1.05415	960.053	16.78	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	91.35300		0.09135	79.75100	0.07975	91.353	16.78	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	952.10820		0.95211	1,045.96150	1.04596	952.108	16.78	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	93.40820		0.09341	81.56150	0.08156	93.408	16.78	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.26310	10.26310		10.36890	10.36890		18.44	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	844.37550		0.84438	934.17420	0.93417	844.376	16.92	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	131.27550		0.13128	115.27420	0.11527	131.275	16.92	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	511.45910		0.51146	576.97590	0.57698	511.459	18.03	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	348.35910		0.34836	308.07590	0.30808	348.359	18.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	889.34850		0.88935	980.67010	0.98067	889.349	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	116.24850		0.11625	101.77010	0.10177	116.249	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	881.76360		0.88176	972.83840	0.97284	881.764	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	118.66360		0.11866	103.93840	0.10394	118.664	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	874.21540		0.87422	965.03930	0.96504	874.215	16.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	121.11540		0.12112	106.13930	0.10614	121.115	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.26740	10.26740		10.37330	10.37330		18.37	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	813.76610		0.81377	902.40440	0.90240	813.766	16.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	146.36610		0.14637	129.10440	0.12910	146.366	16.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	743.62020		0.74362	829.45940	0.82946	743.620	16.98	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	176.22020		0.17622	156.15940	0.15616	176.220	16.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	933.54490		0.93354	1,026.19680	1.02620	933.545	16.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	106.14490		0.10614	92.89680	0.09290	106.145	16.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	925.79750		0.92580	1,018.21710	1.01822	925.798	16.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	108.39750		0.10840	94.91710	0.09492	108.398	16.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,024.56420		2.02456	2,130.31580	2.13032	2,024.564	18.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.16420		0.00716	7.01580	0.00702	7.164	18.12	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,975.55860		1.97556	2,080.95050	2.08095	1,975.559	18.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	8.15860		0.00816	7.65050	0.00765	8.159	18.04	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	941.32580		0.94133	1,034.20780	1.03421	941.326	16.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	103.92580		0.10393	90.90780	0.09091	103.926	16.77	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.31110		10.31110	10.41820	10.41820		18.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	997.87080		0.99787	1,091.30610	1.09131	997.871	16.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	126.77080		0.12677	113.10610	0.11311	126.771	16.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	990.27440		0.99027	1,083.48170	1.08348	990.274	16.67	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	129.17440		0.12917	115.28170	0.11528	129.174	16.67	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	811.04600		0.81105	897.86730	0.89787	811.046	16.86	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	199.94600		0.19995	179.66730	0.17967	199.946	16.86	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,025.07610		2.02508	2,131.59120	2.13159	2,025.076	18.02	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	13.97610		0.01398	13.39120	0.01339	13.976	18.02	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,005.49880		1.00550	1,099.15990	1.09916	1,005.499	16.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	124.39880		0.12440	110.95990	0.11096	124.399	16.66	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.34890		10.34890	10.45710	10.45710		18.22	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	933.95810		0.93396	1,024.53230	1.02453	933.958	16.64	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	185.05810		0.18506	167.43230	0.16743	185.058	16.64	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	926.97410		0.92697	1,017.29890	1.01730	926.974	16.65	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	188.07410		0.18807	170.19890	0.17020	188.074	16.65	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	940.97670		0.94098	1,031.79400	1.03179	940.977	16.63	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	182.07670		0.18208	164.69400	0.16469	182.077	16.63	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.40300		10.40300	10.51230	10.51230		18.43	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	546.73270		0.54673	602.87060	0.60287	546.733	18.59	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	653.73270		0.65373	600.57060	0.60057	653.733	18.59	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	543.13540		0.54314	598.95510	0.59896	543.135	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	660.13540		0.66014	606.65510	0.60666	660.135	18.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2014	Any day expiry	10.53	Call	539.56090	0.53956	595.06670	0.59507	539.561	18.64	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.53	Put	666.56090	0.66656	612.76670	0.61277	666.561	18.64	0.00	0	0.00	
DAUS	On 28/01/2014	Any day expiry	10.12	Call	707.41370	0.70741	776.36540	0.77637	707.414	17.54	0.00	0	6,000.00	
DAUS	On 28/01/2014	Any day expiry	10.12	Put	424.41370	0.42441	384.06540	0.38407	424.414	17.54	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			10.44980	10.44980	10.55990	10.55990		18.43	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,462.73070	1.46273	1,563.50380	1.56350	1,462.731	16.78	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	112.93070	0.11293	103.60380	0.10360	112.931	16.78	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,454.29470	1.45429	1,554.94790	1.55495	1,454.295	16.77	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	114.49470	0.11449	105.04790	0.10505	114.495	16.77	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,471.18570	1.47119	1,572.07570	1.57208	1,471.186	16.79	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	111.38570	0.11139	102.17570	0.10218	111.386	16.79	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			10.47840	10.47840	10.58910	10.58910		18.40	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,499.25210	1.49925	1,600.04360	1.60004	1,499.252	16.77	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	120.85210	0.12085	110.94360	0.11094	120.852	16.77	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,490.86550	1.49087	1,591.55450	1.59155	1,490.865	16.76	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	122.46550	0.12247	112.45450	0.11245	122.465	16.76	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,507.65760	1.50766	1,608.54890	1.60855	1,507.658	16.78	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	119.25760	0.11926	109.44890	0.10945	119.258	16.78	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry			10.59100	10.59100	10.70200	10.70200		18.50	0.00	0	10,150.00	
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,036.33180	1.03633	1,112.62840	1.11263	1,036.332	17.00	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.95	Put	395.33180	0.39533	360.62840	0.36063	395.332	17.00	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,030.67470	1.03067	1,106.69530	1.10670	1,030.675	17.02	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.96	Put	399.67470	0.39967	364.69530	0.36470	399.675	17.02	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,042.01910	1.04202	1,118.59120	1.11859	1,042.019	16.99	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.94	Put	391.01910	0.39102	356.59120	0.35659	391.019	16.99	0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	

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	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000	0.02000	20.00000	0.02000	20.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			107.53743	107.53743	107.50304	107.50304			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	7,452.57000	7.45257	7,486.96000	7.48696	7,452.570		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	7,462.57000	7.46257	7,496.96000	7.49696	7,462.570		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	7,472.57000	7.47257	7,506.96000	7.50696	7,472.570		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.63056	84.13428	9.57095	84.58378			0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	4,957.92000	4.95792	4,508.42000	4.50842	4,957.920		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,082.95000	73.08295	73,532.45000	73.53245	73,082.950		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.75762		81.54010	9.69587	81.99599			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	10,224.14000		10.22414	9,768.25000	9.76825	10,224.140		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	10,135.86000		10.13586	9,679.97000	9.67997	10,135.860		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	10,047.71000		10.04771	9,591.82000	9.59182	10,047.710		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			419.36600		419.36600	421.20400	421.20400			16,774,640.00	4	395.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	266,240.00000		26.62400	247,860.00000	24.78600	266,240.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	266,340.00000		26.63400	247,960.00000	24.79600	266,340.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	266,440.00000		26.64400	248,060.00000	24.80600	266,440.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			425.28300		425.28300	427.14800	427.14800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	207,070.00000		20.70700	188,420.00000	18.84200	207,070.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	207,170.00000		20.71700	188,520.00000	18.85200	207,170.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	207,270.00000		20.72700	188,620.00000	18.86200	207,270.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	189.63300		189.63300	193.29200	193.29200			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future	192.33400		192.33400	196.04500	196.04500			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	540.99500		540.99500	540.99500	540.99500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.19000	94.81000	5.22000	94.78000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.22000	94.78000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.28000	94.72000	5.30000	94.70000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.37000	94.63000	5.40000	94.60000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.50000	94.50000	5.48000	94.52000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.65000	94.35000	5.64000	94.36000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future	5.65000	94.35000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	6.16000	93.84000	6.11000	93.89000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.48000	93.52000	6.41000	93.59000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.80000	93.20000	6.73000	93.27000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.08000	92.92000	7.01000	92.99000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.33000	92.67000	7.28000	92.72000				0.00	0	250.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.88370		7.88370	7.94370	7.94370		12.48	39,418,500.00	5,000	5,000.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	369.80510		0.36981	418.50360	0.41850	369.805	12.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	76.10510		0.07611	64.80360	0.06480	76.105	12.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	362.52600		0.36253	410.86520	0.41087	362.526	12.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	78.82600		0.07883	67.16520	0.06717	78.826	12.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	355.31940		0.35532	403.29250	0.40329	355.319	12.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	81.61940		0.08162	69.59250	0.06959	81.619	12.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.93340		7.93340	7.99630	7.99630		14.25	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	228.38460		0.22838	253.67990	0.25368	228.385	14.78	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	444.98460		0.44498	407.37990	0.40738	444.985	14.78	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	225.09750		0.22510	250.10070	0.25010	225.098	14.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	451.69750		0.45170	413.80070	0.41380	451.698	14.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	231.71750		0.23172	257.30250	0.25730	231.718	14.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	438.31750		0.43832	401.00250	0.40100	438.318	14.76	0.00	0	0.00
R023	On 01/08/2013	Bond Future			8.03969		101.43122	7.92887	102.15575			0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	5,038.60000		5.03860	4,314.07000	4.31407	5,038.600		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	4,969.23000		4.96923	4,244.70000	4.24470	4,969.230		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	4,899.92000		4.89992	4,175.39000	4.17539	4,899.920		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.15391		98.94669	8.03830	99.68149			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	11,295.44000		11.29544	10,560.64000	10.56064	11,295.440		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	11,222.71000		11.22271	10,487.91000	10.48791	11,222.710		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	11,150.03000		11.15003	10,415.23000	10.41523	11,150.030		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.54666		118.75467	6.48481	118.88530		2.71	0.00	0	23,011.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,299.04000		89.29904	89,429.67000	89.42967	89,299.040		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.75644		113.62398	6.68428	113.75648		2.80	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	122.11000		0.12211	145.09000	0.14509	122.110		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,289.95000		2.28995	2,180.43000	2.18043	2,289.950		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	124.65000		0.12465	147.99000	0.14799	124.650		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,273.67000		2.27367	2,164.51000	2.16451	2,273.670		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	127.24000		0.12724	150.93000	0.15093	127.240		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,257.44000		2.25744	2,148.63000	2.14863	2,257.440		0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.00085		115.15148	6.91573	115.28584		2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	185.66000		0.18566	212.53000	0.21253	185.660		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,328.54000		2.32854	2,221.05000	2.22105	2,328.540		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	180.55000		0.18055	206.86000	0.20686	180.550		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,355.82000		2.35582	2,247.77000	2.24777	2,355.820		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	183.09000		0.18309	209.68000	0.20968	183.090		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,342.16000		2.34216	2,234.39000	2.23439	2,342.160		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.31124		109.90162	7.20863	110.03783		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	111.94000		0.11194	129.22000	0.12922	111.940		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,950.36000		2.95036	2,831.43000	2.83143	2,950.360		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	109.16000		0.10916	126.09000	0.12609	109.160		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,975.10000		2.97510	2,855.82000	2.85582	2,975.100		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	110.54000		0.11054	127.65000	0.12765	110.540		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,962.72000		2.96272	2,843.62000	2.84362	2,962.720		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.33280		118.57959	8.25262	119.29860		13.20		59,289,795.00	500	59,181.00
R186	On 01/08/2013	Bond Future	7.20	Call	35.20000		0.03520	65.29000	0.06529	35.200	12.93		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	10,794.93000		10.79493	10,106.01000	10.10601	10,794.930	12.93		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	45.60000		0.04560	82.38000	0.08238	45.600	12.95		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	10,301.95000		10.30195	9,619.72000	9.61972	10,301.950	12.95		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	465.42000		0.46542	663.13000	0.66313	465.420	13.14		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	5,361.89000		5.36189	4,840.59000	4.84059	5,361.890	13.14		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	874.52000		0.87452	1,168.56000	1.16856	874.520	13.20		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	3,899.90000		3.89990	3,474.93000	3.47493	3,899.900	13.20		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	11.44000		0.01144	23.77000	0.02377	11.440	12.87		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	12,812.44000		12.81244	12,105.76000	12.10576	12,812.440	12.87		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	6,087.79000		6.08779	6,762.60000	6.76260	6,087.790	13.75		0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	338.19000		0.33819	293.99000	0.29399	338.190	13.75		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	109,307.18000		109.30718	110,026.19000	110.02619	109,307.180	13.75		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.75		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	147.38000		0.14738	236.19000	0.23619	147.380	13.04		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	7,927.64000		7.92764	7,297.44000	7.29744	7,927.640	13.04		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	2.44000		0.00244	5.90000	0.00590	2.440	12.87		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	15,418.80000		15.41880	14,703.25000	14.70325	15,418.800	12.87		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	3.38000		0.00338	7.92000	0.00792	3.380	12.87		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	14,890.90000		14.89090	14,176.43000	14.17643	14,890.900	12.87		0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	4,692.31000		4.69231	5,328.15000	5.32815	4,692.310	13.64		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	623.43000		0.62343	540.26000	0.54026	623.430	13.64		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.42000		0.00042	1.21000	0.00121	0.420	12.87		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	18,105.09000		18.10509	17,386.87000	17.38687	18,105.090	12.87		0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.44090		120.25279	8.35760	120.98191		13.74		0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.50	Call	163.84000		0.16384	208.24000	0.20824	163.840	13.45	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,956.54000		18.95654	18,271.82000	18.27182	18,956.540	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	284.50000		0.28450	353.51000	0.35351	284.500	13.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,430.79000		16.43079	15,770.68000	15.77068	16,430.790	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,399.40000		2.39940	2,718.46000	2.71846	2,399.400	13.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,332.71000		6.33271	5,922.65000	5.92265	6,332.710	13.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,899.13000		2.89913	3,256.92000	3.25692	2,899.130	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,473.59000		5.47359	5,102.26000	5.10226	5,473.590	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,934.63000		2.93463	3,295.00000	3.29500	2,934.630	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,419.27000		5.41927	5,050.52000	5.05052	5,419.270	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,515.39000		5.51539	6,018.87000	6.01887	5,515.390	14.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,865.17000		2.86517	2,639.53000	2.63953	2,865.170	14.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,852.03000		6.85203	7,405.92000	7.40592	6,852.030	14.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2,120.44000		2.12044	1,945.21000	1.94521	2,120.440	14.13	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,863.89000		2.86389	3,219.10000	3.21910	2,863.890	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,528.27000		5.52827	5,154.36000	5.15436	5,528.270	13.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.54212	116.57896		8.45576	117.31801		13.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,346.13000		2.34613	2,613.11000	2.61311	2,346.130	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,381.34000		9.38134	8,909.27000	8.90927	9,381.340	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,372.52000		2.37252	2,641.49000	2.64149	2,372.520	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,315.22000		9.31522	8,845.14000	8.84514	9,315.220	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,319.93000		2.31993	2,584.93000	2.58493	2,319.930	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,447.74000		9.44774	8,973.69000	8.97369	9,447.740	13.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.64785	118.15770		8.55827	118.90674		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,454.65000		1.45465	1,625.10000	1.62510	1,454.650	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,422.72000		15.42272	14,844.13000	14.84413	15,422.720	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,470.61000		1.47061	1,642.44000	1.64244	1,470.610	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,341.05000		15.34105	14,763.84000	14.76384	15,341.050	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Call	1,438.82000		1.43882	1,607.89000	1.60789	1,438.820	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,504.63000		15.50463	14,924.66000	14.92466	15,504.630	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			273.69596		273.69596	278.25055	278.25055			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	21,294.04000		21.29404	16,739.45000	16.73945	21,294.040		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	21,304.04000		21.30404	16,749.45000	16.74945	21,304.040		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	21,314.04000		21.31404	16,759.45000	16.75945	21,314.040		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			5.98213		104.68798	5.98359	104.68603		1.80	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,442.30000		67.44230	67,440.35000	67.44035	67,442.300	1.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future			6.15664		106.16514	6.15847	106.16317		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	38.15000		0.03815	39.73000	0.03973	38.150	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,525.79000		1.52579	1,529.34000	1.52934	1,525.790	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	39.03000		0.03903	40.63000	0.04063	39.030	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,515.67000		1.51567	1,519.24000	1.51924	1,515.670	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	39.93000		0.03993	41.54000	0.04154	39.930	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,505.57000		1.50557	1,509.15000	1.50915	1,505.570	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.37901		103.18368	6.38130	103.18176		1.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Call	122.91000		0.12291	124.57000	0.12457	122.910	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	1,065.69000		1.06569	1,069.27000	1.06927	1,065.690	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	119.38000		0.11938	121.02000	0.12102	119.380	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,079.14000		1.07914	1,082.70000	1.08270	1,079.140	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	121.02000		0.12102	122.67000	0.12267	121.020	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	1,072.29000		1.07229	1,075.86000	1.07586	1,072.290	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.77486		104.58098	6.77815	104.57903		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	67.27000		0.06727	68.06000	0.06806	67.270	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,275.36000		1.27536	1,278.10000	1.27810	1,275.360	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	65.76000		0.06576	66.54000	0.06654	65.760	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,285.97000		1.28597	1,288.70000	1.28870	1,285.970	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	66.51000		0.06651	67.30000	0.06730	66.510	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,280.66000		1.28066	1,283.40000	1.28340	1,280.660	1.08	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			195.76031		195.76031	201.70474	201.70474			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	27,229.69000		27.22969	21,285.26000	21.28526	27,229.690		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	27,239.69000		27.23969	21,295.26000	21.29526	27,239.690		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	27,249.69000		27.24969	21,305.26000	21.30526	27,249.690		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			7.30203		106.52901	7.24164	106.74473		5.17	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	93,315.81000		93.31581	93,531.53000	93.53153	93,315.810	5.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	5.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.46861	103.87274	7.40318	104.09151			5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	52.42000	0.05242	65.24000	0.06524	52.420		5.26	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,136.88000	6.13688	5,930.93000	5.93093	6,136.880		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	102.63000	0.10263	124.52000	0.12452	102.630		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,189.32000	5.18932	4,992.44000	4.99244	5,189.320		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	105.00000	0.10500	127.28000	0.12728	105.000		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,156.26000	5.15626	4,959.77000	4.95977	5,156.260		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	107.41000	0.10741	130.09000	0.13009	107.410		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,123.26000	5.12326	4,927.17000	4.92717	5,123.260		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,643.22000	101.64322	101,861.99000	101.86199	101,643.220		5.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		5.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.63962	105.26904	7.56873	105.49086			5.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	275.93000	0.27593	313.37000	0.31337	275.930		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,031.29000	5.03129	4,846.91000	4.84691	5,031.290		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	198.92000	0.19892	228.05000	0.22805	198.920		4.98	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,651.11000	5.65111	5,458.42000	5.45842	5,651.110		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	267.69000	0.26769	304.27000	0.30427	267.690		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,089.18000	5.08918	4,903.94000	4.90394	5,089.180		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	271.79000	0.27179	308.79000	0.30879	271.790		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,060.21000	5.06021	4,875.39000	4.87539	5,060.210		4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.82510	102.53336	7.74804	102.75820			5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	231.95000	0.23195	260.74000	0.26074	231.950		4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,476.34000	6.47634	6,280.29000	6.28029	6,476.340		4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,382.15000	1.38215	1,484.87000	1.48487	1,382.150		5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,630.21000	2.63021	2,508.09000	2.50809	2,630.210		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	225.97000	0.22597	254.17000	0.25417	225.970		4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,533.12000	6.53312	6,336.48000	6.33648	6,533.120		4.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Call	228.95000		0.22895	257.44000	0.25744	228.950	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,504.72000		6.50472	6,308.37000	6.30837	6,504.720	4.95	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.48930		103.21754	7.42399	103.50668		7.09	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	94,334.04000		94.33404	94,623.18000	94.62318	94,334.040	7.35	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.63046		104.67393	7.56085	104.96719		7.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	216.92000		0.21692	258.93000	0.25893	216.920	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,050.96000		6.05096	5,799.71000	5.79971	6,050.960	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	221.55000		0.22155	264.22000	0.26422	221.550	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,010.57000		6.01057	5,759.98000	5.75998	6,010.570	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	226.26000		0.22626	269.61000	0.26961	226.260	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,970.28000		5.97028	5,720.37000	5.72037	5,970.280	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	783.46000		0.78346	887.76000	0.88776	783.460	7.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,477.77000		3.47777	3,288.81000	3.28881	3,477.770	7.06	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.76826		102.05030	7.69421	102.34756		7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	489.04000		0.48904	550.89000	0.55089	489.040	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,158.87000		6.15887	5,923.46000	5.92346	6,158.870	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	495.71000		0.49571	558.19000	0.55819	495.710	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,122.71000		6.12271	5,887.93000	5.88793	6,122.710	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	482.44000		0.48244	543.67000	0.54367	482.440	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,195.12000		6.19512	5,959.09000	5.95909	6,195.120	6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.92035		103.43226	7.84136	103.73352		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	471.44000		0.47144	523.79000	0.52379	471.440	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,911.50000		7.91150	7,662.59000	7.66259	7,911.500	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	476.87000		0.47687	529.68000	0.52968	476.870	6.80	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Put	7,875.39000		7.87539	7,626.94000	7.62694	7,875.390	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	466.06000		0.46606	517.96000	0.51796	466.060	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,947.67000		7.94767	7,698.31000	7.69831	7,947.670	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.55148		101.25512	5.58498	101.24043		0.64	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,257.01000		30.25701	30,242.32000	30.24232	30,257.010	0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.92130		102.68388	6.00482	102.66899		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.26000		0.01926	17.89000	0.01789	19.260	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	310.78000		0.31078	324.30000	0.32430	310.780	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.51000		0.01951	18.12000	0.01812	19.510	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	309.23000		0.30923	322.73000	0.32273	309.230	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.77000		0.01977	18.36000	0.01836	19.770	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	307.70000		0.30770	321.18000	0.32118	307.700	0.43	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.74284		97.96349	7.63686	98.48682		8.63	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	90,392.30000		90.39230	90,915.63000	90.91563	90,392.300	8.99	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.87338		99.34576	7.76153	99.87647		8.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	349.25000		0.34925	443.02000	0.44302	349.250	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,148.83000		6.14883	5,711.89000	5.71189	6,148.830	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	356.05000		0.35605	451.16000	0.45116	356.050	8.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Put	6,104.87000		6.10487	5,669.27000	5.66927	6,104.870	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	362.95000		0.36295	459.42000	0.45942	362.950	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,061.05000		6.06105	5,626.81000	5.62681	6,061.050	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.00111		97.04167	7.88322	97.57960		8.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	553.69000		0.55369	662.89000	0.66289	553.690	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,895.39000		6.89539	6,466.66000	6.46666	6,895.390	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	538.63000		0.53863	645.60000	0.64560	538.630	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,978.69000		6.97869	6,547.73000	6.54773	6,978.690	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	546.12000		0.54612	654.21000	0.65421	546.120	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,936.98000		6.93698	6,507.14000	6.50714	6,936.980	8.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.14230		98.35583	8.01781	98.90104		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	495.52000		0.49552	582.10000	0.58210	495.520	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,400.52000		9.40052	8,941.89000	8.94189	9,400.520	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	484.00000		0.48400	569.02000	0.56902	484.000	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,486.30000		9.48630	9,026.11000	9.02611	9,486.300	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	489.73000		0.48973	575.53000	0.57553	489.730	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,443.37000		9.44337	8,983.96000	8.98396	9,443.370	8.15	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.82229		96.26034	7.72151	96.81271		9.40	48,130,170.00	500	18,200.00
R208	On 01/08/2013	Bond Future	101.40	Call	87,215.87000		87.21587	87,768.24000	87.76824	87,215.870	9.76	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	9.76	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.94203		94.22276	7.83634	94.78290		10.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	410.48000		0.41048	514.21000	0.51421	410.480	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,745.73000		6.74573	6,289.32000	6.28932	6,745.730	9.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Call	418.36000		0.41836	523.56000	0.52356	418.360	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,696.38000		6.69638	6,241.44000	6.24144	6,696.380	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	426.36000		0.42636	533.03000	0.53303	426.360	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,647.20000		6.64720	6,193.73000	6.19373	6,647.200	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,321.12000		1.32112	1,553.25000	1.55325	1,321.120	9.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,691.63000		3.69163	3,363.62000	3.36362	3,691.630	9.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.05619		95.48932	7.94557	96.05710		9.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	648.53000		0.64853	768.28000	0.76828	648.530	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,633.19000		7.63319	7,185.16000	7.18516	7,633.190	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	657.85000		0.65785	778.85000	0.77885	657.850	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,586.64000		7.58664	7,139.86000	7.13986	7,586.640	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	639.70000		0.63970	758.23000	0.75823	639.700	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,680.27000		7.68027	7,231.02000	7.23102	7,680.270	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.17626		93.38585	8.06036	93.96132		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	556.03000		0.55603	649.04000	0.64904	556.030	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,435.82000		10.43582	9,953.36000	9.95336	10,435.820	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	562.74000		0.56274	656.61000	0.65661	562.740	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,386.54000		10.38654	9,904.94000	9.90494	10,386.540	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	549.40000		0.54940	641.54000	0.64154	549.400	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,485.20000		10.48520	10,001.87000	10.00187	10,485.200	9.49	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			9.00939		75.70490	8.94959	76.15902		18.85	0.00	0	12,032.00
R209	On 01/08/2013	Bond Future	8.00	Call	77.68000		0.07768	119.48000	0.11948	77.680	18.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	8.00	Put	8,371.74000		8.37174	7,959.42000	7.95942	8,371.740	18.46	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	65,755.79000		65.75579	66,209.91000	66.20991	65,755.790	19.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.10699		73.62875	9.04527	74.08932		20.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,168.76000		2.16876	2,383.45000	2.38345	2,168.760	19.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,690.06000		5.69006	5,444.18000	5.44418	5,690.060	19.97	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,566.06000		2.56606	2,803.12000	2.80312	2,566.060	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,980.86000		4.98086	4,757.35000	4.75735	4,980.860	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,595.98000		2.59598	2,834.62000	2.83462	2,595.980	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,932.70000		4.93270	4,710.77000	4.71077	4,932.700	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,175.15000		5.17515	5,514.22000	5.51422	5,175.150	20.40	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,346.55000		2.34655	2,225.05000	2.22505	2,346.550	20.40	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,058.12000		6.05812	6,419.98000	6.41998	6,058.120	20.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,856.40000		1.85640	1,757.69000	1.75769	1,856.400	20.52	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,626.10000		2.62610	2,866.33000	2.86633	2,626.100	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,884.86000		4.88486	4,664.52000	4.66452	4,884.860	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,754.18000		4.75418	5,080.72000	5.08072	4,754.180	20.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,628.61000		2.62861	2,494.58000	2.49458	2,628.610	20.34	0.00	0	5,000.00
R209	On 06/02/2014	Bond Future			9.19774		74.61857	9.13418	75.08532		20.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,711.05000		2.71105	2,915.49000	2.91549	2,711.050	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,778.44000		7.77844	7,516.13000	7.51613	7,778.440	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,737.15000		2.73715	2,942.82000	2.94282	2,737.150	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,723.41000		7.72341	7,462.33000	7.46233	7,723.410	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,763.40000		2.76340	2,970.29000	2.97029	2,763.400	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,668.67000		7.66867	7,408.81000	7.40881	7,668.670	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.29005		72.48406	9.22457	72.95719		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,715.34000		1.71534	1,850.41000	1.85041	1,715.340	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,443.34000		13.44334	13,105.28000	13.10528	13,443.340	19.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.85	Call	1,732.08000		1.73208	1,868.09000	1.86809	1,732.080	19.89		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,369.42000		13.36942	13,032.30000	13.03230	13,369.420	19.89		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,748.94000		1.74894	1,885.89000	1.88589	1,748.940	19.89		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,295.76000		13.29576	12,959.58000	12.95958	13,295.760	19.89		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			152.07067		152.07067	155.21170	155.21170				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	20,919.33000		20.91933	17,778.30000	17.77830	20,919.330			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	20,929.33000		20.92933	17,788.30000	17.78830	20,929.330			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	20,939.33000		20.93933	17,798.30000	17.79830	20,939.330			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			128.41021		128.41021	129.49999	129.49999				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,579.79000		1.57979	490.01000	0.49001	1,579.790			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,589.79000		1.58979	500.01000	0.50001	1,589.790			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,599.79000		1.59979	510.01000	0.51001	1,599.790			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			126.39259		126.39259	128.81455	128.81455			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	11,597.41000		11.59741	9,175.45000	9.17545	11,597.410		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	11,607.41000		11.60741	9,185.45000	9.18545	11,607.410		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	11,617.41000		11.61741	9,195.45000	9.19545	11,617.410		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.85660		86.62620	8.79681	87.09131		17.05	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	76,011.18000		76.01118	76,476.29000	76.47629	76,011.180	17.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.96117		84.31174	8.89937	84.78343		17.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,450.88000		2.45088	2,683.35000	2.68335	2,450.880	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,343.80000		5.34380	5,104.58000	5.10458	5,343.800	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,480.37000		2.48037	2,714.47000	2.71447	2,480.370	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,293.43000		5.29343	5,055.84000	5.05584	5,293.430	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,510.07000		2.51007	2,745.81000	2.74581	2,510.070	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,243.39000		5.24339	5,007.44000	5.00744	5,243.390	17.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.06035		85.44513	8.99658	85.92313		17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,447.99000		2.44799	2,642.13000	2.64213	2,447.990	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,338.36000		8.33836	8,054.50000	8.05450	8,338.360	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,399.03000		2.39903	2,590.66000	2.59066	2,399.030	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,454.65000		8.45465	8,168.28000	8.16828	8,454.650	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,423.44000		2.42344	2,616.32000	2.61632	2,423.440	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,396.38000		8.39638	8,111.26000	8.11126	8,396.380	17.40	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.15753		83.06365	9.09176	83.54819		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,635.68000		1.63568	1,767.34000	1.76734	1,635.680	17.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Put	13,784.92000		13.78492	13,432.04000	13.43204	13,784.920	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,603.78000		1.60378	1,733.58000	1.73358	1,603.780	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,932.30000		13.93230	13,577.56000	13.57756	13,932.300	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,619.67000		1.61967	1,750.41000	1.75041	1,619.670	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,858.49000		13.85849	13,504.69000	13.50469	13,858.490	17.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.06855		76.93264	9.00365	77.44618		20.06	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,484.74000		66.48474	66,998.28000	66.99828	66,484.740	20.78	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.78	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.16498		74.73406	9.09798	75.25488		21.08	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	596.03000		0.59603	692.13000	0.69213	596.030	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,555.06000		12.55506	12,130.34000	12.13034	12,555.060	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	606.75000		0.60675	704.12000	0.70412	606.750	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,466.83000		12.46683	12,043.38000	12.04338	12,466.830	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	585.46000		0.58546	680.29000	0.68029	585.460	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,643.64000		12.64364	12,217.65000	12.21765	12,643.640	20.66	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.10935		100.00565	9.04950	100.61482			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	14,558.90000		14.55890	13,949.73000	13.94973	14,558.900		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	14,429.35000		14.42935	13,820.18000	13.82018	14,429.350		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	14,300.05000		14.30005	13,690.88000	13.69088	14,300.050		0.00	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			9.20779		96.99585	9.14592	97.61357				0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	15,525.31000		15.52531	14,907.59000	14.90759	15,525.310			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	15,395.98000		15.39598	14,778.26000	14.77826	15,395.980			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	15,266.91000		15.26691	14,649.19000	14.64919	15,266.910			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	425.98600		0.04260	432.78950	0.04328	425.986	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	347.98600		0.03480	354.78950	0.03548	347.986	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	378.76450		0.03788	385.65760	0.03857	378.764	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	400.76450		0.04008	407.65760	0.04077	400.764	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	337.23760		0.03372	344.17910	0.03442	337.238	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	459.23760		0.04592	466.17910	0.04662	459.238	13.73		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>536,837,842.36</b>	<b>123,075</b>	<b>2 140 948.00</b>		

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	99.97099				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.31500		105.45509	7.31500	105.43452				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.03367				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.56000		105.58539	8.56000	105.56135				0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.59031				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.70909				0.00	0	7,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.84006	8.00000	47.82987				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.42500	96.12114	9.42500	96.09710			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.46500	103.03039	7.46500	103.00987		15,813,870,930.00	2,118,402	3,019,402.00	
AB07	On 07/03/2014	Spot Bond	7.07500	103.81122	7.07500	103.79160		55,913,725,000.00	7,903,000	7,903,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.07139		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	8.88000	105.99598	8.88000	105.97096		44,400,000,000.00	5,000,000	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.03232		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	1.05000	135.98512	1.05000	135.92809		0.00	0	0.00	
ABCP13	On 07/12/2023	Spot Bond	2.15000	131.49096	2.15000	261.98278		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.56653		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61560		0.00	0	190,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.76854		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14569		0.00	0	2,000,000.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.15222		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.15644		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	7.72500	109.18766	7.72500	109.16518		29,046,000,000.00	3,760,000	3,760,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.32816		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	7.67500	104.44631	7.67500	104.42493		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.94635			0.00	0	4,800,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96137			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59251			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.52777			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.66403			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01799			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.10701			0.00	48,600,000	48,600,000.00
ABL8A	On 19/09/2013	Spot Bond	6.77500	104.86496	6.77500	104.84581		6,430,830,000.00		949,200	875,200.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64789			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55307			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.80000	130.14637	4.80000	130.07873			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.82000	125.14311	2.82000	125.08469		14,100,000,000.00		5,000,000	2,500,000.00
ABLI04	On 11/10/2016	Spot Bond	2.30000	117.26684	2.30000	117.21367			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.20000	103.84684	3.20000	103.79715			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.18000	117.94117	11.18000	117.90573			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.25509			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87950			0.00	0	25,000,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.87382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.94658			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.60000	110.91465	3.60000	110.86043			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.85036	100.00000	26.78532			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.89000	163.30204	1.89000	163.22982			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.42142	2.76000	151.35090			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.92000	165.70271	1.92000	165.62925			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.30000	160.75098	2.30000	160.67811			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.17625	69.70657	8.17625	69.68549			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.17625	69.70657	8.17625	69.68549			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.62931	84.61000	15.60308			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.06000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02450			0.00	4,000,000	1,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.25000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.66726	100.00000	41.58821			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.01000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.69000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.94000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.41833			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.26314			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.08000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.21500	102.26461	7.21500	102.24480			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	108.58000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.82000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98263			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.25500	116.36771	7.25500	116.34517			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	107.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35384			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.19000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	85.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000	93.50325	2.74000	98.80626			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	97.15838	2.89000	141.04855			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.90000	108.62561	2.90000	183.25737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	111.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.49500	89.47502	9.49500	91.57389			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.81000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.04000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.88000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.81914			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	89.20000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.67000	85.81561	9.67000	85.80427			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	100.00000	12.57221	100.00000	12.54809			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.48000	108.06972	8.48000	108.04533		113,131,680,000.00	13,341,000	14,530,000.00	
ABS5	On 01/05/2015	Spot Bond	7.26500	103.02737	7.26500	103.00739		38,771,852,000.00	5,336,800	57,444,800.00	
ABS6	On 01/06/2020	Spot Bond	8.98500	96.58675	8.98500	96.56356		5,139,420,000.00	572,000	11,445,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.87000	94.75331	9.87000	94.72851			0.00	0	5,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500	106.57082	7.71500	106.54890			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.05000	127.44615	1.05000	127.39269			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.97977	4.00000	123.91789			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.96000	133.58956	1.96000	266.16542			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.29000	125.07950	0.29000	127.81825		19,952,000,000.00	68,800,000	34,400,000.00	
ABSI4	On 31/01/2022	Spot Bond	2.05000	122.43219	2.05000	124.83564			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76346			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.41121	100.00000	25.34898			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58067			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58067			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.41500	107.75464	11.41500	107.72214			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.92423			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.94922			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.30299			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10892			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10795			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89924			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.39273	11.00000	57.37633			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.67971			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.90693			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12086			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12665			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13994			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12072			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12473			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12649			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.08566			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.08566			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10551			0.00	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	100.00000	0.00000	100.11753			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10551			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.06580			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.07574			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.11522			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11362			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11362			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.12239			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.12619			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.12778			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.12458			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10554			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.11755			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.36695			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.37500	103.11253	9.37500	103.17225			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10804			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On 31/01/2014	Spot Bond	7.52000	104.52523	7.52000	104.50391			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.06110			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.23159			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.98603			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.09569			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.41244	100.00000	4.40268			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.96108	100.00000	5.94796			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.29019			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.71948			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.76313			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.12069			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.66917			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.66917			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.09569			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.55276			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.11664			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.11568			0.00	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	100.00000	0.00000	101.26054			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.44759			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.26079			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	99.89543			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.83953			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.22856			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.57289			0.00	0	868,500.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	99.99591			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	100.12119			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.23253			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.10008			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.11879			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.82580			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10593			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10317			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11847		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11282		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10641		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10820		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.72036	10.23000	102.69251		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10979		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10723		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14995		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27464		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10064		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.50000	101.52850	9.50000	101.50276		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11792		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.41146	1.75000	107.48494		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10804		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10817		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11466		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.11863		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.11069		0.00	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	100.00000	0.00000	100.10861			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.11784			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11386			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12260			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11466			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.11943			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.71205			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.11784			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.11503			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.12173			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.12381			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09360			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09955			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10706			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.10949			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.12438			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.12229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13132			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.11546			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13005			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13052			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13132			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.88198			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.12498			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.12498			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	114.28540			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	114.99867			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10750			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10638			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.97438			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.62360			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.05392			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.23693			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.05766	100.00000	6.04298			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.62980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.70224			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.75045			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.25702			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.39814			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.58619			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.09289			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.11500	97.33395	8.11500	97.31196			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.44808			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.70841			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.72000	101.78231	8.72000	101.75871		7,353,942,240.00	843,342	1,355,342.00	
AIR02	On 30/04/2023	Spot Bond	9.31000	116.88285	9.31000	116.85380			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.67863	100.00000	45.56676			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51500	111.26380	7.51500	111.24150		54,931,644,000.00	7,309,600	7,775,600.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.80257	100.00000	45.69040			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.29682	100.00000	13.26740			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.33627	3.14000	146.26663			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.30000	102.70777	4.30000	128.79297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21122			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00664			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28607			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.29878			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24277			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98434			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97000	105.72467	8.97000	105.69933			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.23158			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.28494			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.69426	100.00000	65.53337			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.96423			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.44000	111.38571	7.44000	111.36348			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.87835			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.15167			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.75500	102.63543	6.75500	102.61672			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.89060			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65500	103.30397	7.65500	103.28277			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.93000	105.82681	8.93000	105.80155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.99052			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.17001	102.88085	11.17001	101.77654			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.87010			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.08414	100.61076	11.08414	100.31202			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.12886	100.47785	11.12886	100.22561			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.86995			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.17376	100.31023	11.17376	100.08593			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.15493	98.61769	12.15493	98.55001			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.86664			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.86664			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	99.86671			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.42001	99.01645	11.42001	99.27107			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.32828	101.50190	11.32828	100.08458			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.08414	100.61076	11.08414	100.31202			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.31327	100.45249	11.31327	100.17204			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.49802	93.56206	10.49802	99.66776			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.87397			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86878			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86878			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.87629			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.84277			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.73668	99.18402	10.73668	99.41736			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.70500	97.96460	11.70500	97.93356			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.71823	10.22500	95.22074			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.91170			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88675			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.93084	12.22500	99.89924			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.87083			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37000	60.46490	11.37000	95.47371			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87493			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87152			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87152			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.87656			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.90705			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.17001	102.74509	14.17001	101.69759			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.47066	99.58054	15.47066	99.49512			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.37096	99.50169	14.37096	99.55746			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.82712			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.82712			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.82712			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.82031			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.76362	100.00000	8.74700			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.55301	100.00000	18.50758			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.88533	100.00000	16.84397			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.42304	100.00000	10.39751			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.60196	100.00000	12.57109			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.91938	100.00000	10.89263			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.76614	100.00000	60.65086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.08825			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.86682			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86350			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.86000	105.50119	1.86000	168.91871			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.23000	93.27061	8.23000	135.66471			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.23000	94.55958	8.23000	135.98000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.61500	97.43477	8.61500	97.41231			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.10154			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.74002			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.71523			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.14144			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96495			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.36914			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.11095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	99.00036	100.00000	98.74520			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000	97.88463	8.12000	97.86346		24,360,000,000.00	3,000,000	52,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.25819			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17414			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20073			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28933			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37791			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62553			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.47920	100.00000	6.46333			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98356			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.03785			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06111			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06886			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16186			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28577			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.33777	100.00000	6.32225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.33777	100.00000	6.32225			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13986			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15180			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15506			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.70000	102.77583	8.70000	102.75205			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16482			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18205			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.90000	107.41408	6.90000	107.39395		551,358,548,400.00	79,907,036	78,517,036.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.87780			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.44633			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.00178			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.30407			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.55235			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.91887	100.00000	6.90212			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.66507			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.55429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58626			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.64430			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.88503			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.28549			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.91640			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11766			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.21274	100.00000	11.18528			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47500	108.91408	7.47500	108.89236		6,703,580,000.00		896,800	1,354,800.00
CBL08	On 02/11/2016	Spot Bond	9.58000	114.80047	9.58000	114.77129		1,216,660,000.00		127,000	127,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.62306		0.00		0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.10773		0.00		0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28000	104.51460	9.28000	104.48884		67,604,800,000.00		7,285,000	7,631,000.00
CBL12	On 06/09/2018	Spot Bond	11.28000	103.59315	11.28000	103.56225		0.00		0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.44971		0.00		0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53000	104.71373	11.53000	104.68132		0.00		0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.00717		0.00		0	0.00
CBL16	On 18/05/2017	Spot Bond	9.47000	100.91181	9.47000	100.88644		4,706,590,000.00		497,000	1,910,000.00

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	100.00000	0.00000	100.89366			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97000	99.86728	11.97000	99.83521			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.04495			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.31500			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.92890			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	10.17500	75.58252	10.17500	93.02683			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.06000	115.72443	10.06000	115.69341			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.91000	111.70959	9.91000	111.68007			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35000	115.84569	9.35000	115.81692			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.45361			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.83000	103.44087	11.83000	103.40856			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.96768			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.33250			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.68514			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.45689			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.57716			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.26720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.90698			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.25328			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10957			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10391			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.32684			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64871			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64016			0.00	60,000,000	30,000,000.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11522			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.97500	104.41631	10.97500	104.38570			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.55500	103.01762	8.55500	102.99395			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.94422			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.15010			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49532			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49532			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.90884			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.61280	100.00000	20.56287			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	20.44548	100.00000	20.39595			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.12075			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	65.85705	100.00000	65.69752			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	66.29985	100.00000	66.13747			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.71724			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20149			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.89108	10.11000	99.86387			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20149			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.78784			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30196			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26167			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.94337	2.76000	112.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.28894	3.14000	112.35196			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.64872	8.25000	102.62616			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20149			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20149			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.32630	3.10000	111.94929			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.09318	2.40000	111.72894			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17417			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.16446			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30540			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.32383			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.31500	102.21434	8.31500	102.19158			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.37452			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35377			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23478			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.24505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.36500	102.38164	8.36500	102.35871			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.36500	102.38164	8.36500	102.35871			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.41500	101.19862	8.41500	101.17583			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.12397			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13777			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.23235			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.23235			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	60.24532	100.17539	60.09914			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.21767			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.78312			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12597			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.59836			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.64027			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.15361	9.35000	103.12758			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.15361	9.35000	103.12758			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.54459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.54622			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.01377			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21138			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.99338			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	10,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.30000	103.94277	9.30000	103.91710			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14609			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63773			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13278			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13278			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08810			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14250			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.93237			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16650			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11307			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11227			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11518			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64204			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.73243			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.66651			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11486			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15576			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01911			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.98323			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10909			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12736			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12736			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12736			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12736			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.90048			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.52016			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89552			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.71311			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.13313			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89556			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88996			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.22698	100.00000	6.21189			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.12894			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.91234			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.77500	93.59202	10.77500	93.91207			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.29500	92.96943	11.29500	95.49331			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89543			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.13322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.88926			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22182			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.22666			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.68696	8.80500	101.34360			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.11546			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47105			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12133			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12372			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.13290			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.70284			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97626			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97626			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97626			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11787			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.08344			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.59165	100.00000	26.53214			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	26.59165	100.00000	26.53214			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.04815	7.01000	36.66038			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	138.83906			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.61500	97.43477	8.61500	124.84443			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.23000	30.93366	8.23000	135.66471			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.23000	31.31808	8.23000	135.98000			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.80279			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.66430			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57131			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57131			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.12555			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11658			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11840			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.57176			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22182			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10606			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.86500	111.66845	8.86500	108.59306			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.07000	100.25667	9.07000	100.23237		62,817,568,340.00	6,925,862	6,925,862.00	
COJ05	On 05/06/2023	Spot Bond	10.08500	113.83371	10.08500	113.80312		0.00	0	195,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.31500	105.96395	8.31500	105.94036			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.67500	108.70429	9.67500	108.67638			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500	96.11791	10.08500	96.09207			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.96000	96.83510	10.96000	96.80688			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.96000	89.64872	10.96000	89.62259			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.51692			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54705			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42446			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.98664			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.47578			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19204			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.53500	89.29385	12.53500	89.15447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.14898	100.00000	11.11417			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.94555			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.20500	96.41429	8.20500	97.38488			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83822			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.21793			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.33275			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	102.10292			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.31500	103.80261	7.31500	103.78206			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.11500	121.24581	7.11500	121.22264			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.33500	109.21975	8.33500	109.19511		2,857,688,090.00	342,854	52,345,854.00	
DV23	On 27/02/2023	Spot Bond	8.75500	111.30109	8.75500	111.27475		165,079,771,175.00	18,855,485	94,415,485.00	
E170	On 01/08/2020	Spot Bond	7.98500	134.86740	7.98500	134.83822		5,190,250,000.00	650,000	18,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.51583			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62980			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68251			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.71724			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.39205			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.86695			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.49000	108.70808	2.32000	110.95189			0.00	0	22,170,000.00
EL29	On 19/11/2029	Spot Bond	2.37000	98.07043	2.37000	98.02583			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.52500	109.60436	9.52500	109.57618			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.42500	110.09924	9.42500	110.07169		37,700,000,000.00	4,000,000	4,000,000.00	
EMM03	On 04/05/2024	Spot Bond	10.01000	101.71054	10.01000	101.68355			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.55500	90.62917	10.55500	94.40241			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.66409			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.80193			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52619			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.22601	100.00000	53.09706			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	89.05436	100.00000	88.84333			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	84.83979	100.00000	84.64828			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.02945	3.00000	126.96954			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.27500	109.20144	11.27500	102.71813			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.32095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.33120			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.63853			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89000	82.77674	9.89000	97.19825			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.83656			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76610			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.74337			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.85281			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.82384			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67924			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70641			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.72819			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68250			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.68426			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.71652			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75500	104.48679	6.75500	104.46783			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.68000	107.91859	7.68000	107.89637		54,058,137,600.00	7,038,820	204,254,820.00	
ES23	On 25/01/2023	Spot Bond	8.29500	115.33038	8.29500	115.30449		202,361,502,000.00	24,395,600	258,435,600.00	
ES26	On 02/04/2026	Spot Bond	8.79500	94.66003	8.79500	94.63777		181,207,289,980.00	20,603,444	57,086,444.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.58000	83.66002	9.52000	84.09516			712,458,871,160.00	74,369,402	956,142,402.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61367			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27539			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	100.00000	15.92019	100.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.38189			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20808			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.72350	100.00000	11.69510			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.40853	100.00000	11.38089			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.79356			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82205			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.91315			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96435			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.36500	104.39454	7.36500	104.37403			291,150,970,500.00	39,531,700	69,028,700.00
FRB05	On 21/12/2018	Spot Bond	9.37000	96.47090	9.37000	96.44676			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25468			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25461			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.21293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.59619			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.17000	103.52796	11.17000	103.49722			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.38060			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	75.59349	100.00000	75.39486			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.31079			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	123.12260	2.15000	123.89280			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.99000	133.25555	1.99000	265.49972		11,940,000,000.00	6,000,000	3,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.87000	97.39280	2.87000	141.38894			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.79000	110.41813	2.79000	186.28199			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.52500	115.78102	7.52500	115.75778			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.30194	100.00000	31.23304			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.30194	100.00000	31.23304			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12500	55.97798	8.12500	55.24920			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.72587	9.50400	34.82139			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.48480	9.74000	33.57828			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	99.19137	100.00000	98.92473			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.57138			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.97565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.20075			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.12505			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.94727			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.94727			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.57674			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.93041			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14170			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.21077			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12081			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13400			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15340			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14490	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14490	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20754			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13132			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16125			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17456			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12451			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.29257			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19310			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12894			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11645	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15277			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18268			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13796			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14742			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17347			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16079			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18112			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19233			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17300			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16752			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14978			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14695			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18283			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17643			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18548			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15686			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.81146	100.09221	10.78525			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.11578			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19435			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.14077			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.15910			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.86736			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.15161			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13069			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.13233			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.11964			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.12181			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.16360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92141			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24459			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92141			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.23221			0.00	2,000,000	1,000,000.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.11943			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.73850	13.22500	106.67797			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.11180			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92415			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92415			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.11195			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.17226			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11768			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500	86.59016	3.69500	89.75884			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12340			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12340			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.76146			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.31222			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.35110			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.38675			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.13110			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13038			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.33970			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.47041			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11042			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16671			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000	120.77440	3.39000	112.85504			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13292			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13436			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000	110.19520	3.37000	113.02385			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.63000	99.22871	0.63000	118.46914			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000	107.07341	3.39000	112.85504			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.61000	107.25629	1.61000	122.17988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	1.68000	107.69955	1.68000	123.97475			120,960,000,000.00	72,000,000	36,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32766			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.57440	100.00000	20.52456			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26739			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23276			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.50408	4.73000	110.44678			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23707			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11431			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13200			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.17566			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15568			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.14961			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10455			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.21552			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10441			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.34050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.27096			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98274			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.97872	100.00000	7.95939			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71353			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.85500	102.26512	10.85500	101.40417			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64588			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.66500	102.63078	7.66500	101.76429			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37768			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.94174			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09886			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29168			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.41262			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.75000	139.13045	3.75000	139.06203			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63334			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.12888			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.25102			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.90304			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.48261			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.14727			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.16075			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.50000	127.72783	2.50000	254.48273			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.00000	133.14443	2.00000	265.27825			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.72000	125.42876	2.72000	249.90061			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000	102.88266	2.52000	120.47454			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.08771			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	120.43202	2.12000	120.37794			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34619			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.50398			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18110			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.97051			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.03477			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.00000	88.85124	3.00000	88.80921			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.85402	100.00000	0.85196			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.06438	104.97509	13.03133			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.87335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	16.99261	101.07593	16.95104			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.48991	100.44759	9.46683			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20615			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.49042	100.76967	15.45264			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.03448			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.92677			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20808			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.88904			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.62000	97.15111	2.62000	97.10623			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.88419			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19800			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.92961			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000	96.50149	2.41000	102.16998			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.07010			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000	96.13236	2.44000	101.85889			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.61378			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26678			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.20000	130.90945	2.20000	330.55428			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18314			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	49.63652	100.00000	49.48155			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.11500	105.38529	6.11500	105.36804		7,154,550,000.00		1,170,000	2,279,000.00
FRX15	On 14/03/2015	Spot Bond	6.58500	105.93612	6.58500	105.91747		52,463,353,500.00		7,967,100	128,492,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500	103.40794	7.58500	103.38702			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.07000	103.89316	8.07000	103.87083			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24000	110.90678	8.24000	110.88231		100,528,000,000.00		12,200,000	12,200,000.00
FRX19	On 15/11/2019	Spot Bond	8.90500	101.48922	8.90500	101.46520		258,245,000.00		29,000	1,406,000.00
FRX23	On 28/02/2023	Spot Bond	9.85500	88.93172	9.85500	89.52179			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.88000	106.37628	9.88000	106.34826			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.58500	94.68995	10.58500	94.66297			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.39000	79.50856	10.39000	79.48655			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60694			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.55971			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.45577			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.28000	102.61192	9.28000	102.58649			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83314			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26299			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.80988			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.81111			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.56646			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.76921			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.69708			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.47975			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.39305			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.24527			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.62381			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.05086			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.07609			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.12484			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.99089	100.00000	2.98427			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.26929			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.29242			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.47930			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.30237			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.14735			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.47655			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.27085			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.98400			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.03682			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.22688			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.23830			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.99412			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.01932			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.80089			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	101.08413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.08413			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	104.02028	100.00000	103.75219			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.22938			0.00	34,773,000	10,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.26644			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.89705	103.24135	7.89705	100.50131			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.14358			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27576			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33135			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.24992	103.29578	8.24992	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.22036			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.35923			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.41478			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.70038	103.37196	8.70038	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.49264			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.47048			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.51672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.60949			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.97987			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33648			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.48911			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.54793			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.14500	112.46501	8.14500	112.44021		14,541,268,500.00		1,785,300	34,461,300.00
HWAY23	On 07/12/2023	Spot Bond	1.77000	135.72847	1.77000	270.42839			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.75000	139.04145	1.75000	270.88187			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48500	101.61301	9.48500	101.58701		3,251,458,000.00		342,800	17,829,800.00
HWAY35	On 31/07/2035	Spot Bond	9.48000	101.62710	9.48000	101.60110			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.00000	106.57856	1.80000	108.73437		231,519,140,000.00		115,759,570	879,468,710.00
I2038	On 31/01/2038	Spot Bond	2.60000	99.99330	2.45000	102.74987		2,999,967,022,000.00		153,833,470	610,620,820.00
I2050	On 31/12/2050	Spot Bond	2.62500	102.46320	2.62500	102.41577		1,876,698,416,250.00		714,932,730	590,009,670.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	200,000	100,000.00
IBL11	On 12/03/2015	Spot Bond	7.41500	107.61811	7.41500	107.59682			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.65303			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.47372			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.26984			0.00	6,000,000	3,000,000.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68382			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.04500	103.62694	7.04500	103.60745			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.91500	106.49721	7.91500	106.47474			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.63000	107.97764	8.63000	107.95285			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.97500	102.69159	6.97500	102.67235			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.11207			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63401			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.60000	109.86686	3.60000	109.81310			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.73500	104.39900	7.73500	104.37711			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.90977			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.96849			0.00	3,000,000	1,000,000.00
IBL34	On 31/01/2017	Spot Bond	0.45000	107.06564	0.45000	127.11874			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	106.04144	2.12000	124.17479			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.90196			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.29859			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.33000	103.71976	8.33000	103.69663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32371			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91894			0.00	200,000	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.71935			0.00	4,000,000	2,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.80000	96.70664	8.80000	96.68389			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.23500	93.66201	9.23500	93.63866		1,329,840,000.00		144,000	795,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39054			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43000	83.83604	8.43000	97.45752			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00197	100.00000	0.00196			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.93539	5.00000	100.92177			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.93539	5.00000	100.92177			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.02567	5.00000	102.01175			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.93539	5.00000	100.92177			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.13645	4.00000	101.12557			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80844			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75564			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88039			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.41500	110.31649	9.41500	110.28876			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.90443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.90443			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.83664			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.52665	100.00000	7.50842			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.89039			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.49930			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29029			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.41500	101.69059	9.41500	101.66517			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.47070			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.65547			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.85419			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.16747			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.12576	100.00000	4.11199			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.10561	5.40000	99.09108			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.00399	5.40000	98.98949			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.79043	5.45000	98.70307			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA339	On 25/09/2013	Spot Bond	5.45000	98.67398	5.45000	98.58683			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.92813	5.25000	99.84203			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.62742	5.25000	99.54183			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.41712	5.35000	99.33027			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.31581	5.35000	99.22914			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.21471	5.35000	99.12821			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.89254	5.45000	98.80500			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063	0.00	0	0.00			
IND347	On 19/11/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857	0.00	0	0.00			
IND348	On 26/11/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332	0.00	0	0.00			
IND349	On 03/12/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381	0.00	0	0.00			
IND350	On 10/12/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902	0.00	0	0.00			
IND351	On 17/12/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800	0.00	0	0.00			
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85958	0.00	0	0.00			
INF073	On 30/07/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870	0.00	0	0.00			
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89010	0.00	0	0.00			
ING115	On 31/03/2016	Spot Bond	11.17001	104.86201	11.17001	101.10402	0.00	0	0.00			
ING116	On 31/03/2016	Spot Bond	11.17001	102.30267	11.17001	99.62010	0.00	0	0.00			
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.04000	0.00	0	0.00			
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.41854	0.00	0	0.00			
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03942	0.00	0	0.00			
ING153	On 03/04/2017	Spot Bond	6.50000	101.49664	6.50000	101.47890	0.00	0	0.00			
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12736	0.00	0	0.00			
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96710	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42573			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.55439	100.00000	22.49975			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.43481	100.00000	14.39984			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.92483			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.92483			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55806			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55806			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66511			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.77241			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.40729			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42026			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44507			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.27742			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.27945			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.21035			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11566			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10118			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.15788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09418			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16600			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.42026			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22295			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.08756			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96622			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96622			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.34232			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.93056	100.00000	60.78296			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87629			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.78899			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.45885			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.29269			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.34180		0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.42500	102.97817	8.42500	102.95495		0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	7.12500	103.57565	7.12500	103.55595	3,811,875,000.00		535,000	535,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47689		0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.88000	105.52281	8.88000	105.49790	8,725,488,000.00		982,600	14,681,600.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.84381		0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68819		0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.04120		0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.59500	103.63355	8.59500	103.60972		0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.41574		0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.43000		0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.21000	97.68409	3.21000	114.38491	13,482,000,000.00		4,200,000	2,100,000.00
IV019		On 31/03/2028	Spot Bond	4.05000	91.50476	4.05000	122.85708		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43914		0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.87978		0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.59260		0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.58356		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.29441		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.98009			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.07908			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	88.09769	3.80000	88.82299			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	88.02425	3.80000	94.61699			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.32948			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.56304			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23707			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.87000	108.84475	11.87000	108.81065			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38654			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.05000	90.53366	4.05000	122.85708			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.59888	5.25000	99.51334			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.48960	5.35000	99.40263			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.38815	5.35000	99.30135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	5.35000	99.28690	5.35000	99.20028			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.18586	5.35000	99.09942			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.08502	5.35000	98.99876			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	98.96561	5.45000	98.87794			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.86334	5.45000	98.77586			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.76129	5.45000	98.67398			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.83538			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.86134			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.06406			0.00	18,000,000	9,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07212			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.00085			0.00	4,000,000	2,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86887			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14413			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.92711			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.88780			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74726			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.65215			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.61863			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.68461			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46851			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85945			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91622			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	88.46154	100.00000	88.24940			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.17002	100.00000	59.02511			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.93951	100.00000	55.80399			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	55.72479	100.00000	55.55081			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.08919			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.41928	100.00000	9.39647			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.53787	100.00000	30.46309			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34165			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.41623			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.93244	100.00000	37.81401			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.48502			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.27071			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.61000	141.93928	8.61000	141.90677			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.50480			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58939			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.98000	98.38444	8.98000	98.36056		17,915,100,000.00	1,995,000	3,337,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	9.03000	65.63294	9.03000	96.43991			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.74883	8.00000	100.72737			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.36038			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.66500	98.38398	11.66500	98.35351		115,040,230,000.00	9,862,000	9,862,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.39510			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85936			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.18777			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.77872			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58506			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.33113			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.91801			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.36137			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.86239			0.00	14,000,000	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35286			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.21637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.27271			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18113			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30104			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.97132			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16746			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13501			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.25861	100.00000	63.10368			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.23216	100.00000	60.08625			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.77452	100.00000	65.61343			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.23029	100.00000	34.14737			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.53889	100.00000	29.46733			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.22740	100.00000	21.17597			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.72000	103.16551	8.72000	103.14144		1,456,240,000.00	167,000	399,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.25748			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.21909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.23825			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.40219			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.41303			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.46718			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000	0.00000	103.16995			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000	0.00000	103.33240			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.11500	103.26866	8.11500	103.24622			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.79000	102.16421	8.79000	102.13994			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.50000	102.71842	9.50000	102.69210			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.41500	104.20913	6.41500	104.19116		74,659,694,500.00	11,638,300	12,530,300.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.10144			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.10549			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.58500	103.28565	9.58500	103.25906			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.56500	104.25908	7.56500	104.23804		186,390,986,305.00	24,638,597	24,638,597.00	
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.48376			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.04000	99.80860	9.04000	99.78449			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.46262			0.00	6,000,000	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.74000	99.78225	8.74000	99.75893			23,589,260,000.00	2,699,000	3,412,000.00
MTN02	On 13/07/2014	Spot Bond	6.89500	107.90334	6.89500	107.88313			133,549,703,175.00	19,369,065	56,204,065.00
MTN03	On 13/07/2015	Spot Bond	7.61500	107.50580	7.61500	107.48361			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.68500	109.44930	8.68500	109.42359			117,258,790,500.00	13,501,300	14,063,300.00
MTN05	On 28/10/2013	Spot Bond	6.35500	101.72158	6.35500	101.70425			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.81664			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.57687			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.49876	100.00000	6.48302			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17217	100.00000	0.17175			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.80425	100.00000	6.78778			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.88757	100.00000	6.87089			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.32955	100.89771	6.31410			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.41376	100.61875	6.39814			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.69335			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.70034			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.71784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.72961			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.74242			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75406			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75973			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.82997			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.91161			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17217	100.00000	0.17175			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17217	100.00000	0.17175			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.93500	96.62927	8.93500	96.60632			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.49309			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.40127			0.00	0	100,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.77929			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.47313			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.00685			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.53036			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.61500	108.84331	7.61500	108.82120		549,184,563,005.00	72,118,787	67,950,787.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.56659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.97000	114.69621	8.97000	114.66887			9,363,783,000.00	1,043,900	2,110,900.00
NBK4	On 28/10/2024	Spot Bond	10.78500	31.31266	10.78500	31.30387			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.66500	105.15218	7.66500	105.13057			73,553,340,000.00	9,596,000	9,596,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.28496			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.35899			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.83500	103.25478	6.83500	103.23592			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42877			0.00	40,000,000	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.86500	106.03977	7.86500	106.01753			1,020,074,770,000.00	129,698,000	84,590,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.03289			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58684			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96109			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.55377			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.41640			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.44006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.60923			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.41503			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.15391			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.26365			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08765			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46960			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.63092			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46177			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63495			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38633			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.87910			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.80828			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.11070			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10424			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.48506			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10028			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.09840			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.09832			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.36500	107.22466	8.36500	107.20080			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.67500	103.55149	5.67500	103.53560			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.67500	104.72572	6.67500	104.70672		4,555,020,000.00	682,400	1,486,400.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82432			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.13000	112.84053	12.13000	112.80443			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.44674			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51813			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.01000	158.22484	2.01000	158.15438			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.63500	107.69220	8.63500	107.66706			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22652			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20487			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20487			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.26500	106.77551	9.26500	106.90434			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.61352			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.03712			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.58134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.57557			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.59934			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.46500	106.75984	9.46500	107.99165			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.62312			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59939			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.61358			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.66500	106.74448	9.66500	106.86805			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.66109			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63262			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.62307			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.80290			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.74521			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.64204			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.67500	134.87552	3.67500	134.80941			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.86500	105.28323	6.86500	105.26392			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.46000	117.11073	8.46000	117.08422		27,630,360,000.00	3,266,000	8,266,000.00	
NRA022	On 31/10/2022	Spot Bond	8.75500	123.89478	8.75500	123.86593		40,868,340,000.00	4,668,000	7,668,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	1.90500	166.48859	1.90500	166.41490			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.29000	124.89774	9.29000	124.86675		29,232,508,560.00		3,146,664	3,146,664.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26251			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.22865			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.38068			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.01462			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95758			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.90716			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.03493			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.61057			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.78778			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.48729	100.00000	16.44735			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.08205	100.00000	22.02797			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.13344	100.00000	22.07923			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.16428	100.00000	22.11000			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.90437	100.00000	22.84828			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.72670	100.00000	23.66859			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.86624	100.00000	28.79555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.64500	106.31379	6.64500	106.29481			13,594,633,380.00	2,045,844	3,335,844.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.32798	100.00000	6.31265			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.49000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.83483	100.00000	31.75686			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.08515			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.20893			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	91.95393	100.00000	91.73551			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68440			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49463			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96685			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73432			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13065			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.12830			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30481			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14517			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.13108			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14280			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15338			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14236			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.13619			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16246			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14981			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.14216			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.54021			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.58967			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.61192			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.66137			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.87385			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.92323			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.74777			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13108			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.41500	111.96070	6.41500	111.94149			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.29500	92.73229	6.29500	92.71667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	8.03000	37.42495	8.03000	37.41690			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.47500	118.08528	6.41500	118.19852		245,503,707,396,850.00	915,630,486	0,438,978,529.00	
R158	On 15/09/2015	Spot Bond	6.41500	118.21881	6.41500	111.94149			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.31500	87.12180	6.31500	87.10708			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.41500	124.09398	6.41500	124.07269			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.24500	82.04905	6.24500	82.03534			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.62500	104.43669	5.62500	104.42068			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.29000	117.91122	8.21000	118.60944		150,130,470,455,820.00	109,827,558	3,901,697,948.00	
R187P	On 21/12/2026	Spot Bond	7.95000	34.95216	7.95000	34.94471			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.87000	32.69315	7.87000	32.68626			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	272.13849	1.50000	276.62777		1,156,846,783,600.00	680,498,108	192,710,665.00	
R201	On 21/12/2014	Spot Bond	5.92500	104.09790	5.92500	104.08128		6,117,519,087,525.00	032,492,673	777,816,673.00	
R202	On 07/12/2033	Spot Bond	2.50000	194.64622	2.30000	200.52845		7,413,504,030,000.00	965,401,612	1,682,922,616.00	
R2023	On 28/02/2023	Spot Bond	7.99500	100.85947	7.88500	101.56559		26,139,910,818,450.00	269,532,310	4,778,969,080.00	
R203	On 15/09/2017	Spot Bond	7.24000	105.92854	7.18000	106.12811		43,951,746,433,160.00	070,683,209	6,296,784,000.00	
R204	On 21/12/2018	Spot Bond	7.43500	102.63573	7.37000	102.90873		25,431,652,141,165.00	420,531,559	6,642,203,927.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.01000	100.05757	9.01000	100.03362		11,603,726,720,000.00	287,872,000	3,079,728,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	66.89160	100.00000	66.72778		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.53000	104.42488	5.55500	104.39556		29,360,135,910.00	5,309,247	2,370,269,247.00	
R207	On 15/01/2020	Spot Bond	7.69000	101.02710	7.58500	101.53315		11,776,551,743,500.00	531,411,150	4,051,400,200.00	
R208	On 31/03/2021	Spot Bond	7.77500	95.71778	7.67500	96.25347		65,088,956,571,175.00	371,569,977	0,661,050,357.00	
R209	On 31/03/2036	Spot Bond	8.97000	75.27816	8.91000	75.71907		29,858,839,250,370.00	328,744,621	8,841,643,955.00	
R210	On 31/03/2028	Spot Bond	2.32000	151.20528	2.15000	154.30649		464,745,114,400.00	200,321,170	473,426,800.00	
R211	On 31/01/2017	Spot Bond	0.00000	117.40744	-0.25000	130.21281		0.00	291,587,406	139,244,007.00	
R212	On 31/01/2022	Spot Bond	1.80000	127.28490	1.55000	129.67468		4,820,505,220,800.00	678,058,456	1,298,536,001.00	
R213	On 28/02/2031	Spot Bond	8.81500	86.13795	8.75500	86.58821		43,876,829,191,650.00	977,518,910	5,773,515,010.00	
R214	On 28/02/2041	Spot Bond	8.96500	77.01719	8.96500	76.99883		16,859,556,139,250.00	880,597,450	7,438,647,000.00	
R224C	On 15/09/2013	Spot Bond	5.68500	98.76931	5.68500	98.75412		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.78500	95.99134	5.78500	95.97647		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.89500	93.17154	5.89500	93.15683		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.47500	89.63369	6.47500	89.61817		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	6.31500	87.12180	6.31500	87.10708		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	6.23500	84.63333	6.23500	84.61921		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	6.24500	82.04905	6.24500	82.03534		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	5.96000	97.19099	5.96000	97.17557			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.98000	94.36901	5.98000	94.35382			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.93000	91.69532	5.93000	91.68068			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.38500	88.27850	6.38500	88.26334			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.25500	85.81556	6.25500	85.80112			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.23500	83.26124	6.23500	83.24727			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.29500	80.58057	6.29500	80.56692			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.15500	75.57482	7.15500	75.56030			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.20500	72.80678	7.20500	72.79270			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.37500	69.70302	7.37500	69.68923			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.35500	67.29527	7.35500	67.28199			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.33500	64.98324	7.33500	64.97045			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.32500	62.72351	7.32500	62.71118			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.54500	59.61772	7.54500	59.60566			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.52500	57.53333	7.52500	57.52172			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.59500	55.14935	7.59500	55.13812			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.56500	53.26212	7.56500	53.25132			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	7.53500	51.45437	7.53500	51.44397			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.50500	49.72236	7.50500	49.71235			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.46500	48.10884	7.46500	48.09921			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.42500	46.56567	7.42500	46.55640			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.15000	41.58603	8.15000	41.57696			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.11000	40.13452	8.11000	40.12580			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.07000	38.74859	8.07000	38.74022			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.03000	37.42495	8.03000	37.41690			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.99000	36.16045	7.99000	36.15271			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.95000	34.95216	7.95000	34.94471			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.91000	33.79727	7.91000	33.79010			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.87000	32.69315	7.87000	32.68626			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21758			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.41642			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.74433			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.64395			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.79686			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.93484	100.00000	11.90593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.35731			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28126			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30694			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.35464			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.28760			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96610			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27492			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.03350			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.16428	100.00000	85.96711			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03130			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.29233			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.26635			0.00	12,000,000	6,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.66883			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.32685			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.48338			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.95663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14222			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61504			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.41466			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.82973			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85443			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.75559			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56435			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56435			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.43925			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68813			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.28508			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.56092			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97291			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.96951			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.41855			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.31585			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.45503	12.35000	107.41946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34603			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.74857			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.95721	100.00000	12.92582			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.95721	100.00000	12.92582			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.32173			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55753			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.46655	100.00000	55.33218			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.66808			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.25837	5.25000	102.24373			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98643	100.00000	0.98407			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.70549	100.00000	6.68907			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.88747	100.00000	9.86352			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.35774	100.00000	11.26425			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.53843			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.35097			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.03500	106.96162	9.03500	106.93580		24,748,084,725.00	2,739,135	3,185,135.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.33093			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71500	110.13505	7.71500	110.11240		231,527,150,000.00	30,010,000	30,010,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.66265			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23000	102.20779	9.23000	102.18259			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.25180			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.16049			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.13432			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.29231			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.26681			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.71500	104.21365	7.71500	104.19222		92,031,432,640.00	11,928,896	12,390,896.00	
SBK9	On 10/04/2018	Spot Bond	8.97000	99.58822	8.97000	99.56434		43,646,988,450.00	4,865,885	5,164,885.00	
SBK11	On 09/04/2014	Spot Bond	1.35000	132.48581	1.35000	132.42917		270,000,000.00	200,000	100,000.00	
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.47556		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	7.87500	115.02641	7.87500	115.00227		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	7.73500	115.32746	7.73500	115.30367		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.66500	115.47838	7.66500	115.45477		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.58000	101.16275	8.58000	101.13966		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.81000	115.16605	7.81000	115.14207		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	7.77500	115.24133	7.77500	115.21745		0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14411		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.28887			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.04338			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.87308			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.86004			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.74570	100.00000	91.52084			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.23000	104.67971	8.23000	104.65677			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84950			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.64177			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.03405			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.74959	100.00000	1.74572			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.03544			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.32500	104.85087	9.32500	104.82476			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.86000	102.52208	9.86000	102.49527			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.84457			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.10446			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.92562			0.00	0	90,507,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.60916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.86000	100.85034	8.86000	100.82658			141,148,660,000.00	15,931,000	18,786,000.00
SBS3	On 25/05/2026	Spot Bond	8.91000	95.33958	8.91000	95.31700			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.37500	96.53164	9.37500	96.50762			5,400,000,000.00	576,000	1,241,000.00
SBS9	On 07/07/2016	Spot Bond	7.59500	109.86555	7.59500	109.84293			1,673,938,000.00	220,400	1,648,400.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.62092	0.70000	122.57064			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.03000	132.81175	2.03000	264.61520			406,000,000.00	200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.45000	108.31512	0.45000	127.11874			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	104.90000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	5.65992	100.00000	5.64621				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.18943	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.02000	111.17832	1.02000	124.66306				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.49664	6.50000	101.47890				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13497				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96724				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96449				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14027				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.28000	98.21308	9.28000	98.18861			5,651,520,000.00		609,000	1,242,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01710				0.00	239,200	25,271,700.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42406				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.09086				0.00	21,000,000	7,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.08145				0.00	5,000,000	5,000,000.00
SLI1	On 15/08/2013	Spot Bond	5.59000	103.98962	5.59000	103.97382				0.00	0	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.71500	108.76881	7.71500	108.74607			65,132,344,500.00		8,442,300	8,442,300.00
SMF1	On 27/06/2013	Spot Bond	6.92500	102.25860	6.92500	99.98103				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.63000	100.99018	8.63000	100.96700			161,361,151,000.00		18,697,700	18,697,700.00



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	100.00000	0.00000	100.79181			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.64569			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.82950			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.65064			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.48000	102.96733	8.48000	102.94383			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.57898			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.24140			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.29384			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.35500	95.15250	9.35500	95.12874		16,296,410,000.00	1,742,000	36,514,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.44939			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.19616			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.28300	87.81197	9.28300	87.79019			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34500	87.50502	9.34500	87.48318			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.17000	102.32781	7.17000	102.30811			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.84500	95.45453	8.84500	95.43172			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15489			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.36000	101.92645	8.36000	101.90377			0.00	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	7.31500	116.23699	7.31500	116.21429			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	100.39094	2.55000	100.72736			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.32000	98.72514	8.32000	98.72022			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.20754			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.20868			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10579			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.07638			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.91477			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.78775			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59594			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.50334			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.71197			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.92801			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.56806			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.52420			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.42166			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30863			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29461			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.26538			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27863			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.21963			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.97500	114.34677	6.97500	114.32535		1,899,146,025.00	272,279	272,279.00	
SZ25	On 30/09/2025	Spot Bond	8.77000	103.84674	8.77000	103.82240		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	53.58675	100.00000	53.46685		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	42.77334	100.00000	42.66859		0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	15.29190	100.00000	15.25486		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	6.76500	103.05064	6.76500	103.03202		0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13468		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.53456			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.90426			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.42070			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.17201			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.95351			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.66500	106.39016	7.66500	106.36806			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.32760			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.64125			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.68632			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	101.21827			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	101.25578			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.45303	7.83000	103.43108			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.19764			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.24453			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.07650			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	101.19764			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	101.24453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.16582	7.16000	103.11233			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33640			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32890			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.50873			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48440			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.21857			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.13468			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25708			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.86138	101.06155	6.84442			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.19013			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.45074			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.35888			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.43383			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.22602			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20248			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.22884			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.24766			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.22884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.24766			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.25708			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21754			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.24766			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35118			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.35118			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35118			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50169			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.53931			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49229			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.24367			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.29057			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.27181			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.02984			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.36500	107.80307	8.36500	107.77894		8,936,329,500.00	1,068,300	1,068,300.00	
TL20	On 22/02/2020	Spot Bond	7.76000	93.11407	7.76000	93.07012		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	8.12000	105.18578	8.12000	105.16304		175,888,123,880.00	21,661,099	1,000,854,099.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	8.64500	112.69650	8.64500	112.67058			466,097,535,085.00	53,915,273	218,710,273.00
TN23	On 06/11/2023	Spot Bond	8.90000	114.18841	8.90000	114.16139			56,969,487,400.00	6,401,066	115,223,066.00
TN25	On 19/08/2025	Spot Bond	9.20000	105.50421	9.20000	105.47800			53,295,600,000.00	5,793,000	238,793,000.00
TN27	On 14/11/2027	Spot Bond	9.26500	98.17739	9.26500	98.15322			12,912,630,500.00	1,393,700	11,432,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.96469			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.73655			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.75352			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.77525			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.77744			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.88441			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.10609			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.36953			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.42566			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.45930			0.00	0	10,037,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91705	10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91911	9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92028	100.00000	9.89384			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.99907			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.38472			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.67860			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.36383			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.66482			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.18396			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.57398			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.00239			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.36608			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.06781			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19630			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13795			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10877			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05041			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03582			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00664			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95185			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99578			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59815			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52521			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50122			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15788			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.72747			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01042			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62968			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.07500	112.22530	9.07500	112.19824			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.92136			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37768			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.74276			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.52000	105.15624	9.52000	105.12967			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	91.55575	100.00000	91.33244			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	91.18321	100.00000	90.97116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	91.69071	100.00000	91.46707			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96976			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.97055			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.86595			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.89777			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.89917			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96663			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.96562			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42483			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	135.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.77500	115.89555	6.77500	115.87458		6,799,179,975.00	1,003,569	93,213,569.00	
WS05	On 01/08/2018	Spot Bond	0.06000	248.92490	0.06000	248.82719		63,000,000.00	1,050,000	30,525,000.00	
WSP1	On 28/05/2015	Spot Bond	6.81500	104.59151	6.81500	104.57246		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.68500	105.09984	7.68500	105.07831		0.00	0	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.92500	105.72321	7.92500	105.70088		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.21000	104.82901	8.21000	104.80609		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.21500	105.22582	8.21500	105.20280		0.00	0	14,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	5.90000	98.96024	5.90000	98.94441			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.96000	97.51599	5.96000	97.50046			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.36500	88.17598	6.36500	88.16072			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.95000	95.64423	5.95000	95.62891			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96000	94.25032	5.96000	94.23503			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.29500	86.65249	6.29500	86.63782			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94000	92.00302	5.94000	91.98839			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.36500	88.16072	6.36500	88.14546			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.31500	63.78764	7.31500	63.77518			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04441	100.00000	0.04432			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.54725	100.00000	29.49119			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.22832	100.00000	30.17097			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.93156	100.00000	23.88616				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.93156	100.00000	23.88616				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.22304	100.00000	14.19605				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.43539	100.00000	13.40990				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.64324	100.00000	12.61925				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.64324	100.00000	12.61925				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.96578	100.00000	11.94308				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>								702,456,947,115,395.00	,300,697,478	106 973 271	921.00
<b>Grand Total:</b>								12,457,483,953,237.00	100,820,553	06 975 412	869.00