



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/10/2013	Any day expiry	9.95530	9.95530		9.98980	9.98980		14.31	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	185.85940	0.18586	219.85750	0.21986	185.859	14.92	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	30.55940	0.03056	30.05750	0.03006	30.559	14.92	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.96360	9.96360	9.99840	9.99840		14.57	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	575.83210	0.57583	611.34170	0.61134	575.832	14.93	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	2.23210	0.00223	2.94170	0.00294	2.232	14.93	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	565.94990	0.56595	601.49630	0.60150	565.950	14.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	2.34990	0.00235	3.09630	0.00310	2.350	14.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	556.07470	0.55607	591.65970	0.59166	556.075	14.71	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	2.47470	0.00247	3.25970	0.00326	2.475	14.71	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	497.33470	0.49733	532.85430	0.53285	497.335	14.29	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	3.73470	0.00373	4.45430	0.00445	3.735	14.29	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	75.63500	0.07564	94.55270	0.09455	75.635	15.52	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	182.03500	0.18203	166.15270	0.16615	182.035	15.52	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.96810	9.96810	10.00270	10.00270		14.88	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	485.62750	0.48563	520.42520	0.52043	485.628	14.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	7.52750	0.00753	7.72520	0.00773	7.528	14.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	476.26720	0.47627	510.82350	0.51082	476.267	14.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	8.16720	0.00817	8.12350	0.00812	8.167	14.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	466.95140	0.46695	501.47890	0.50148	466.951	14.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	8.85140	0.00885	8.77890	0.00878	8.851	14.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	430.17920	0.43018	464.55180	0.46455	430.179	14.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	12.07920	0.01208	11.85180	0.01185	12.079	14.53	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	81.77100	0.08177	99.36540	0.09937	81.771	15.95	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	213.67100	0.21367	196.66540	0.19667	213.671	15.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.97260	9.97260	10.00710	10.00710		14.65	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,722.61560	1.72262	1,757.11500	1.75712	1,722.616	22.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.01560	0.00002	0.01500	0.00002	0.016	22.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,672.62030	1.67262	1,707.11980	1.70712	1,672.620	21.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.02030	0.00002	0.01980	0.00002	0.020	21.95	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	548.91510	0.54892	584.18440	0.58418	548.915	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	6.31510	0.00632	7.08440	0.00708	6.315	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	539.23900	0.53924	574.53860	0.57454	539.239	14.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	6.63900	0.00664	7.43860	0.00744	6.639	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	529.59020		0.52959		564.91020	0.56491	529.590	14.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	6.99020		0.00699		7.81020	0.00781	6.990	14.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	393.38040		0.39338		426.89620	0.42690	393.380	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	20.78040		0.02078		19.79620	0.01980	20.780	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	310.83810		0.31084		343.13480	0.34313	310.838	14.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	38.23810		0.03824		36.03480	0.03603	38.238	14.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	237.43180		0.23743		267.76890	0.26777	237.432	14.49	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	64.83180		0.06483		60.66890	0.06067	64.832	14.49	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.97400		9.97400		10.00860	10.00860		14.73	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	440.29780		0.44030		474.14220	0.47414	440.298	14.29	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	16.29780		0.01630		15.54220	0.01554	16.298	14.29	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	20.50060		0.02050		25.59480	0.02559	20.501	19.18	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	646.50060		0.64650		616.99480	0.61699	646.501	19.18	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.97700		9.97700		10.02590	10.02590		15.11	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	77.69770		0.07770		0.00000	0.00000	77.698	16.42	11,028,490.00	1,100	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	300.69770		0.30070		0.00000	0.00000	300.698	16.42	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.01710		10.01710		10.05180	10.05180		14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,717.64900		1.71765		1,752.41100	1.75241	1,717.649	18.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.54900		0.00055		0.61100	0.00061	0.549	18.44	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	617.05010		0.61705		651.89370	0.65189	617.050	13.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	29.95010		0.02995		30.09370	0.03009	29.950	13.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	608.20690		0.60821		643.00720	0.64301	608.207	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	31.10690		0.03111		31.20720	0.03121	31.107	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	599.40050		0.59940		634.15560	0.63416	599.401	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	32.30050		0.03230		32.35560	0.03236	32.301	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	515.46820		0.51547		547.75440	0.54775	515.468	13.94	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	48.36820		0.04837		45.95440	0.04595	48.368	13.94	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	403.72910		0.40373		433.71020	0.43371	403.729	14.28	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	86.62910		0.08663		81.91020	0.08191	86.629	14.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	58.39460		0.05839		65.58800	0.06559	58.395	18.79	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	791.29460		0.79129		763.78800	0.76379	791.295	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.04140		10.04140		10.07670	10.07670		15.08	276,279,079.60	27,514	595,227.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,641.48490		2.64148		2,676.81450	2.67681	2,641.485	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.08490		0.00008		0.11450	0.00011	0.085	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,041.87950		2.04188		2,077.22790	2.07723	2,041.880	18.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.47950		0.00048		0.52790	0.00053	0.480	18.83	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,295.73530		1.29574		1,331.54960	1.33155	1,295.735	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.33530		0.00434		4.84960	0.00485	4.335	15.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,148.14200		1.14814		1,184.25630	1.18426	1,148.142	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.74200		0.00674		7.55630	0.00756	6.742	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,120.81880		1.12082		1,157.00240	1.15700	1,120.819	14.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	7.31880		0.00732		8.20240	0.00820	7.319	14.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,071.97920		1.07198		1,108.29830	1.10830	1,071.979	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	8.47920		0.00848		9.49830	0.00950	8.479	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,050.44900		1.05045		1,086.83260	1.08683	1,050.449	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	9.04900		0.00905		10.13260	0.01013	9.049	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,023.32300		1.02332		1,059.79290	1.05979	1,023.323	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.82300		0.00982		10.99290	0.01099	9.823	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	954.24220		0.95424		990.25880	0.99026	954.242	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	12.84220		0.01284		13.55880	0.01356	12.842	14.28	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	860.36380		0.86036		896.31860	0.89632	860.364	14.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	18.96380		0.01896		19.61860	0.01962	18.964	14.18	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	680.20680		0.68021		715.55660	0.71556	680.207	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	38.80680		0.03881		38.85660	0.03886	38.807	13.98	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	595.22490		0.59522		629.91460	0.62991	595.225	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	53.82490		0.05382		53.21460	0.05321	53.825	13.88	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	554.33590		0.55434		588.56100	0.58856	554.336	13.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	62.93590	0.06294	61.86100	0.06186	62.936	13.83	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	524.18250	0.52418	556.26000	0.55626	524.183	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	72.78250	0.07278	69.56000	0.06956	72.783	13.93	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	516.79810	0.51680	548.29870	0.54830	516.798	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	75.39810	0.07540	71.59870	0.07160	75.398	13.95	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	453.21380	0.45321	483.23440	0.48323	453.214	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	101.81380	0.10181	96.53440	0.09653	101.814	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	446.47480	0.44647	476.31670	0.47632	446.475	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	105.07480	0.10507	99.61670	0.09962	105.075	14.21	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	420.18400	0.42018	449.28570	0.44929	420.184	14.31	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	118.78400	0.11878	112.58570	0.11259	118.784	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	413.78010	0.41378	442.68840	0.44269	413.780	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	122.38010	0.12238	115.98840	0.11599	122.380	14.33	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	382.76350	0.38276	410.67870	0.41068	382.763	14.46	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	141.36350	0.14136	133.97870	0.13398	141.364	14.46	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	353.43690	0.35344	380.30300	0.38030	353.437	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	162.03690	0.16204	153.60300	0.15360	162.037	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	325.79240	0.32579	351.56860	0.35157	325.792	14.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	184.39240	0.18439	174.86860	0.17487	184.392	14.71	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	294.81840	0.29482	319.24000	0.31924	294.818	14.86	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	213.41840	0.21342	202.54000	0.20254	213.418	14.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	275.47700	0.27548	298.97750	0.29898	275.477	14.96	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	234.07700	0.23408	222.27750	0.22228	234.077	14.96	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	233.25990	0.23326	252.71200	0.25271	233.260	15.31	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	291.85990	0.29186	276.01200	0.27601	291.860	15.31	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	218.74280	0.21874	237.35640	0.23736	218.743	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	317.34280	0.31734	300.65640	0.30066	317.343	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	215.25650	0.21526	233.66230	0.23366	215.257	15.54	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	323.85650	0.32386	306.96230	0.30696	323.857	15.54	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	198.63840	0.19864	216.03120	0.21603	198.638	15.76	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	357.23840	0.35724	339.33120	0.33933	357.238	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	195.47450	0.19547	212.66760	0.21267	195.475	15.81	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	364.07450	0.36407	345.96760	0.34597	364.074	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	183.32190	0.18332	199.73550	0.19974	183.322	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	391.92190	0.39192	373.03550	0.37304	391.922	15.99	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	177.53800	0.17754	193.57180	0.19357	177.538	16.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	406.13800	0.40614	386.87180	0.38687	406.138	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	169.21780	0.16922	184.69190	0.18469	169.218	16.22	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	427.81780	0.42782	407.99190	0.40799	427.818	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	153.77850	0.15378	168.17670	0.16818	153.779	16.49	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	472.37850	0.47238	451.47670	0.45148	472.378	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	144.32040	0.14432	158.03510	0.15804	144.320	16.67	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	502.92040	0.50292	481.33510	0.48134	502.920	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	127.22850	0.12723	139.65670	0.13966	127.229	17.03	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	565.82850	0.56583	542.95670	0.54296	565.828	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	121.39970	0.12140	133.37270	0.13337	121.400	17.17	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	589.99970	0.59000	566.67270	0.56667	590.000	17.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	114.07960	0.11408	125.46810	0.12547	114.080	17.35	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	622.67960	0.62268	598.76810	0.59877	622.680	17.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	112.38850	0.11239	123.57480	0.12357	112.389	17.40	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	630.98850	0.63099	606.87480	0.60687	630.988	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	105.92300	0.10592	116.30630	0.11631	105.923	17.60	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	664.52300	0.66452	639.60630	0.63961	664.523	17.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	98.44500	0.09845	108.20140	0.10820	98.445	17.85	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	707.04500	0.70704	681.50140	0.68150	707.045	17.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	750.18550	0.75019	724.05270	0.72405	750.186	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	91.58550	0.09159	100.75270	0.10075	91.585	18.10	0.00	0	550.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	79.51360	0.07951	87.61250	0.08761	79.514	18.59	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	838.11360	0.83811	810.91250	0.81091	838.114	18.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	75.23350	0.07523	82.94290	0.08294	75.234	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	873.83350	0.87383	846.24290	0.84624	873.834	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	67.49420	0.06749	74.48650	0.07449	67.494	19.19	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	946.09420	0.94609	917.78650	0.91779	946.094	19.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	60.72630	0.06073	67.07710	0.06708	60.726	19.59	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,019.32630	1.01933	990.37710	0.99038	1,019.326	19.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	49.85880	0.04986	55.39720	0.05540	49.859	20.30	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,158.45880	1.15846	1,128.69720	1.12870	1,158.459	20.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	46.73140	0.04673	52.00210	0.05200	46.731	20.53	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,205.33140	1.20533	1,175.30210	1.17530	1,205.331	20.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	38.71860	0.03872	43.28160	0.04328	38.719	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,347.31860	1.34732	1,316.58160	1.31658	1,347.319	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	32.38520	0.03239	36.36260	0.03636	32.385	21.91	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,490.98520	1.49099	1,459.66260	1.45966	1,490.985	21.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	25.89880	0.02590	29.24750	0.02925	25.899	22.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,684.49880	1.68450	1,652.54750	1.65255	1,684.499	22.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	19.09990	0.01910	21.74870	0.02175	19.100	24.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,977.69990	1.97770	1,945.04870	1.94505	1,977.700	24.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	16.74160	0.01674	18.74630	0.01875	16.742	26.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,325.34160	2.32534	2,292.04630	2.29205	2,325.342	26.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	16.23540	0.01624	18.28650	0.01829	16.235	27.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,474.83540	2.47484	2,441.58650	2.44159	2,474.835	27.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.05840	10.05840	10.09340	10.09340		14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	578.74770	0.57875	612.50540	0.61251	578.748	13.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	70.34770	0.07035	69.10540	0.06911	70.348	13.74	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	548.96380	0.54896	580.49920	0.58050	548.964	13.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	80.56380	0.08056	77.09920	0.07710	80.564	13.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	541.66620	0.54167	572.60800	0.57261	541.666	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	83.26620	0.08327	79.20800	0.07921	83.266	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	534.42850	0.53443	565.21940	0.56522	534.428	13.88	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	86.02850	0.08603	81.81940	0.08182	86.029	13.88	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	90.38720	0.09039	98.60640	0.09861	90.387	18.48	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	871.98720	0.87199	845.20640	0.84521	871.987	18.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.11570	10.11570	10.15020	10.15020		15.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,820.16870	1.82017	1,854.89300	1.85489	1,820.169	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.46870	0.00447	4.69300	0.00469	4.469	16.47	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	337.59410	0.33759	358.34740	0.35835	337.594	15.20	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	341.89410	0.34189	328.14740	0.32815	341.894	15.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	214.46730	0.21447	228.47320	0.22847	214.467	16.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	608.76730	0.60877	588.27320	0.58827	608.767	16.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	212.04060	0.21204	225.91260	0.22591	212.041	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	616.34060	0.61634	595.71260	0.59571	616.341	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	209.64280	0.20964	223.38400	0.22338	209.643	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	623.94280	0.62394	603.18400	0.60318	623.943	16.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.15900	10.15900	10.19360	10.19360		15.37	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,867.06070	1.86706	1,902.25310	1.90225	1,867.061	16.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.06070	0.00806	8.65310	0.00865	8.061	16.32	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	459.01780	0.45902	482.41030	0.48241	459.018	14.98	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	300.01780	0.30002	288.81030	0.28881	300.018	14.98	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	257.01820	0.25702	271.70790	0.27171	257.018	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	668.01820	0.66802	648.10790	0.64811	668.018	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	254.51960	0.25452	269.09350	0.26909	254.520	16.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	675.51960	0.67552	655.49350	0.65549	675.520	16.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	252.05140	0.25205	266.50540	0.26651	252.051	16.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	683.05140	0.68305	662.90540	0.66291	683.051	16.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry			10.16050		10.16050		10.19510	10.19510		15.38	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	244.26860		0.24427	258.32600	0.25833	244.269		17.01	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	713.76860		0.71377	693.22600	0.69323	713.769		17.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.16200		10.16200		10.19660	10.19660		15.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,116.02390		1.11602	1,151.40290	1.15140	1,116.024		14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	44.02390		0.04402	44.80290	0.04480	44.024		14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,106.89890		1.10690	1,142.26740	1.14227	1,106.899		14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	44.89890		0.04490	45.66740	0.04567	44.899		14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,097.78990		1.09779	1,133.14830	1.13315	1,097.790		14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	45.78990		0.04579	46.54830	0.04655	45.790		14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.18730		10.18730		10.22210	10.22210		15.53	0.00	0	69,611.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,490.56550		2.49057	2,525.53380	2.52553	2,490.565		17.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.26550		0.00327	3.43380	0.00343	3.266		17.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,996.29890		1.99630	2,031.51300	2.03151	1,996.299		16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	8.99890		0.00900	9.41300	0.00941	8.999		16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,511.97290		1.51197	1,547.13030	1.54713	1,511.973		15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	24.67290		0.02467	25.03030	0.02503	24.673		15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,008.04990		1.00805	1,041.89980	1.04190	1,008.050		14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	70.74990		0.07075	69.79980	0.06980	70.750		14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	741.96680		0.74197	772.42060	0.77242	741.967		14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	144.66680		0.14467	140.32060	0.14032	144.667		14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	734.75100		0.73475	765.07350	0.76507	734.751		14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	147.45100		0.14745	142.97350	0.14297	147.451		14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	727.57280		0.72757	757.76220	0.75776	727.573		14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	150.27280		0.15027	145.66220	0.14566	150.273		14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	664.69960		0.66470	693.61530	0.69362	664.700		14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	177.39960		0.17740	171.51530	0.17152	177.400		14.14	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	634.29420		0.63429	662.44940	0.66245	634.294		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	196.99420		0.19699	190.34940	0.19035	196.994		14.28	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	605.07990		0.60508	632.44630	0.63245	605.080		14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	217.77990		0.21778	210.34630	0.21035	217.780		14.42	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	550.13840		0.55014	575.85930	0.57586	550.138		14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	262.83840		0.26284	253.75930	0.25376	262.838		14.70	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	392.84330		0.39284	412.63780	0.41264	392.843		15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	455.54330		0.45554	440.53780	0.44054	455.543		15.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	374.94930		0.37495	394.01180	0.39401	374.949		15.86	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	487.64930		0.48765	471.91180	0.47191	487.649		15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	357.94290		0.35794	376.28910	0.37629	357.943		16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	520.64290		0.52064	504.18910	0.50419	520.643		16.03	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	341.78890		0.34179	359.43070	0.35943	341.789		16.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	554.48890		0.55449	537.33070	0.53733	554.489		16.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	326.45230		0.32645	343.40560	0.34341	326.452		16.36	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	589.15230		0.58915	571.30560	0.57131	589.152		16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	311.89090		0.31189	328.17530	0.32818	311.891		16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	624.59090		0.62459	606.07530	0.60608	624.591		16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	284.96070		0.28496	299.95810	0.29996	284.961		16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	697.66070		0.69766	677.85810	0.67786	697.661		16.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	282.42030		0.28242	297.29180	0.29729	282.420		16.88	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	705.12030		0.70512	685.19180	0.68519	705.120		16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	272.51980		0.27252	286.90300	0.28690	272.520		17.02	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	735.21980		0.73522	714.80300	0.71480	735.220		17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	229.11510		0.22912	241.42010	0.24142	229.115		17.69	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	891.81510		0.89182	869.32010	0.86932	891.815		17.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	202.15440		0.20215	213.13440	0.21313	202.154		18.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,014.85440		1.01485	991.03440	0.99103	1,014.854		18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	186.41160		0.18641	196.59030	0.19659	186.412		18.53	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,099.11160		1.09911	1,074.49030	1.07449	1,099.112		18.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	179.13830		0.17914		188.93970	0.18894	179.138	18.70	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,141.83830		1.14184		1,116.83970	1.11684	1,141.838	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	165.53230		0.16553		174.62610	0.17463	165.532	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,228.23230		1.22823		1,202.52610	1.20253	1,228.232	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	136.73580		0.13674		144.29740	0.14430	136.736	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,449.43580		1.44944		1,422.19740	1.42220	1,449.436	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	114.35120		0.11435		120.67220	0.12067	114.351	20.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,677.05120		1.67705		1,648.57220	1.64857	1,677.051	20.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	96.82960		0.09683		102.14700	0.10215	96.830	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,909.52960		1.90953		1,880.04700	1.88005	1,909.530	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	83.00940		0.08301		87.51290	0.08751	83.009	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,145.70940		2.14571		2,115.41290	2.11541	2,145.709	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	80.10510		0.08011		84.40750	0.08441	80.105	23.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,392.80510		2.39281		2,362.30750	2.36231	2,392.805	23.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	78.88260		0.07888		83.09490	0.08309	78.883	24.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,541.58260		2.54158		2,510.99490	2.51099	2,541.583	24.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	78.55040		0.07855		82.73710	0.08274	78.550	24.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,591.25040		2.59125		2,560.63710	2.56064	2,591.250	24.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	77.75110		0.07775		81.87210	0.08187	77.751	25.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,740.45110		2.74045		2,709.77210	2.70977	2,740.451	25.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	77.22120		0.07722		81.29200	0.08129	77.221	26.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,889.92120		2.88992		2,859.19200	2.85919	2,889.921	26.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	31.60270		0.03160		33.54420	0.03354	31.603	28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,094.30270		4.09430		4,061.44420	4.06144	4,094.303	28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	25.09910		0.02510		26.69970	0.02670	25.099	28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,337.79910		4.33780		4,304.59970	4.30460	4,337.799	28.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.19030		10.19030		10.22510	10.22510		15.54	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,152.95440		1.15295		1,188.09340	1.18809	1,152.954	14.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	52.65440		0.05265		52.99340	0.05299	52.654	14.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,143.91730		1.14392		1,179.04620	1.17905	1,143.917	14.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	53.61730		0.05362		53.94620	0.05395	53.617	14.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,134.89500		1.13490		1,170.01310	1.17001	1,134.895	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	54.59500		0.05460		54.91310	0.05491	54.595	14.35	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.20070		10.20070		10.23560	10.23560		15.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,913.35030		1.91335		1,948.49440	1.94849	1,913.350	16.33	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	12.65030		0.01265		12.89440	0.01289	12.650	16.33	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	472.70930		0.47271		495.05920	0.49506	472.709	15.27	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	372.00930		0.37201		359.45920	0.35946	372.009	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.29440		10.29440		10.32940	10.32940		15.89	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	674.61890		0.67462		698.69020	0.69869	674.619	14.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	320.21890		0.32022		309.29020	0.30929	320.219	14.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	669.55350		0.66955		693.50870	0.69351	669.554	14.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	325.15350		0.32515		314.10870	0.31411	325.153	14.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	664.52330		0.66452		688.36840	0.68837	664.523	14.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	330.12330		0.33012		318.96840	0.31897	330.123	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.32230		10.32230		10.35720	10.35720		15.94	0.00	0	18,463.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,336.42880		2.33643		0.00000	0.00000	2,336.429	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	14.12880		0.01413		0.00000	0.00000	14.129	16.41	10,374.80	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,901.86360		1.90186		1,936.36580	1.93637	1,901.864	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	29.56360		0.02956		29.16580	0.02917	29.564	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,723.13650		1.72314		1,757.54990	1.75755	1,723.136	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.83650		0.04084		40.34990	0.04035	40.837	15.14	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,621.25360		1.62125		1,655.60330	1.65560	1,621.254	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.95360		0.04895		48.40330	0.04840	48.954	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,593.69800		1.59370		1,628.02720	1.62803	1,593.698	14.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	51.39800		0.05140		50.82720	0.05083	51.398	14.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,395.09550		1.39510		1,429.23780	1.42924	1,395.095	14.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	72.79550	0.07280	72.03780	0.07204	72.796	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,220.79500	1.22079	1,254.67970	1.25468	1,220.795	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	98.49500	0.09850	97.47970	0.09748	98.495	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	925.07240	0.92507	954.59660	0.95460	925.072	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	192.77240	0.19277	187.39660	0.18740	192.772	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	918.17240	0.91817	947.63610	0.94764	918.172	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	195.87240	0.19587	190.43610	0.19044	195.872	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	911.30500	0.91130	940.70780	0.94071	911.305	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	199.00500	0.19901	193.50780	0.19351	199.005	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	818.61710	0.81862	847.13770	0.84714	818.617	14.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	246.31710	0.24632	239.93770	0.23994	246.317	14.53	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	787.09820	0.78710	815.28610	0.81529	787.098	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	264.79820	0.26480	258.08610	0.25809	264.798	14.57	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	696.89060	0.69689	720.40760	0.72041	696.891	15.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	344.59060	0.34459	333.20760	0.33321	344.591	15.03	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	677.22990	0.67723	700.30550	0.70031	677.230	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	364.92990	0.36493	353.10550	0.35311	364.930	15.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	621.65440	0.62165	643.40780	0.64341	621.654	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	429.35440	0.42935	416.20780	0.41621	429.354	15.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	390.78590	0.39079	405.71780	0.40572	390.786	17.28	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	868.48590	0.86849	848.51780	0.84852	868.486	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	238.31590	0.23832	247.61990	0.24762	238.316	19.44	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,516.01590	1.51602	1,490.41990	1.49042	1,516.016	19.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	201.40620	0.20141	209.14180	0.20914	201.406	20.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,779.10620	1.77911	1,751.94180	1.75194	1,779.106	20.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	190.90970	0.19091	198.18610	0.19819	190.910	20.48	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,868.60970	1.86861	1,840.98610	1.84099	1,868.610	20.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	172.19370	0.17219	178.64020	0.17864	172.194	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,049.89370	2.04989	2,021.44020	2.02144	2,049.894	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	168.77960	0.16878	175.07390	0.17507	168.780	21.10	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,086.47960	2.08648	2,057.87390	2.05787	2,086.480	21.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	156.07080	0.15607	159.13400	0.15913	156.071	22.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,333.77080	2.33377	2,301.93400	2.30193	2,333.771	22.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	148.76940	0.14877	151.19480	0.15119	148.769	24.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,726.46940	2.72647	2,693.99480	2.69399	2,726.469	24.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.33000	10.33000	10.36500	10.36500		16.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,602.37630	1.60238	1,636.58950	1.63659	1,602.376	14.89	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	52.37630	0.05238	51.58950	0.05159	52.376	14.89	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	630.53510	0.63054	653.02470	0.65302	630.535	15.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	430.53510	0.43054	418.02470	0.41802	430.535	15.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	173.90470	0.17390	180.46540	0.18047	173.905	21.05	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,083.90470	2.08390	2,055.46540	2.05547	2,083.905	21.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.43430	10.43430	10.46950	10.46950		16.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	823.36130	0.82336	849.01970	0.84902	823.361	15.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	379.06130	0.37906	369.51970	0.36952	379.061	15.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	818.40270	0.81840	843.96540	0.84397	818.403	15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	384.10270	0.38410	374.46540	0.37447	384.103	15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	813.48030	0.81348	838.94390	0.83894	813.480	15.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	389.18030	0.38918	379.44390	0.37944	389.180	15.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	672.35040	0.67235	694.67510	0.69468	672.350	16.02	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	568.05040	0.56805	555.17510	0.55518	568.050	16.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	267.55920	0.26756	276.37450	0.27637	267.559	20.24	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,903.25920	1.90326	1,876.87450	1.87687	1,903.259	20.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.47340	10.47340	10.50880	10.50880		16.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,596.12060	2.59612	2,630.37430	2.63037	2,596.121	16.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	22.72060	0.02272	21.57430	0.02157	22.721	16.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,116.68600	2.11669	2,150.06250	2.15006	2,116.686	15.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	43.28600	0.04329		41.26250	0.04126	43.286	15.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,663.42080	1.66342	1,696.53920	1.69654	1,663.421	14.90	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	90.02080	0.09002	87.73920	0.08774	90.021	14.90	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,325.40520	1.32541	0.00000	0.00000	1,325.405	14.46	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	152.00520	0.15201	0.00000	0.00000	152.005	14.46	10,519.20	1	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,105.65750	1.10566	0.00000	0.00000	1,105.658	14.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	232.25750	0.23226	0.00000	0.00000	232.258	14.59	10,519.20	1	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	918.19820	0.91820	946.64130	0.94664	918.198	14.95	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	344.79820	0.34480	337.84130	0.33784	344.798	14.95	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	733.01870	0.73302	755.77020	0.75577	733.019	15.91	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	549.61870	0.54962	536.97020	0.53697	549.619	15.91	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	728.92650	0.72893	751.59020	0.75159	728.926	15.93	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	555.52650	0.55553	542.79020	0.54279	555.527	15.93	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	724.86580	0.72487	747.43790	0.74744	724.866	15.96	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	561.46580	0.56147	548.63790	0.54864	561.466	15.96	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	509.98120	0.50998	527.11870	0.52712	509.981	17.51	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	986.58120	0.98658	968.31870	0.96832	986.581	17.51	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	293.75160	0.29375	302.98540	0.30299	293.752	20.20	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,920.35160	1.92035	1,894.18540	1.89419	1,920.352	20.20	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	242.67010	0.24267	246.67510	0.24668	242.670	21.44	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,369.27010	2.36927	2,337.87510	2.33788	2,369.270	21.44	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	229.15560	0.22916	231.24230	0.23124	229.156	23.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,905.75560	2.90576	2,872.44230	2.87244	2,905.756	23.79	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.62370	10.62370	10.66170	10.66170		16.79	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,660.63560	2.66064	2,696.80590	2.69681	2,660.636	16.25	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	36.93560	0.03694	35.10590	0.03511	36.936	16.25	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,235.41790	2.23542	2,271.25800	2.27126	2,235.418	15.39	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	61.71790	0.06172	59.55800	0.05956	61.718	15.39	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,188.92660	2.18893	2,224.74160	2.22474	2,188.927	15.29	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	65.22660	0.06523	63.04160	0.06304	65.227	15.29	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,143.81960	2.14382	2,179.58070	2.17958	2,143.820	15.27	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	70.11960	0.07012	67.88070	0.06788	70.120	15.27	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,752.23070	1.75223	0.00000	0.00000	1,752.231	15.03	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	128.53070	0.12853	0.00000	0.00000	128.531	15.03	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,354.60380	1.35460	0.00000	0.00000	1,354.604	14.78	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	230.90380	0.23090	0.00000	0.00000	230.904	14.78	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,284.20460	1.28420	1,315.54710	1.31555	1,284.205	14.82	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	260.50460	0.26050	253.84710	0.25385	260.505	14.82	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,042.59420	1.04259	1,072.42540	1.07243	1,042.594	15.39	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	418.89420	0.41889	410.72540	0.41073	418.894	15.39	10,661.70	1	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	819.35860	0.81936	0.00000	0.00000	819.359	16.55	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	695.65860	0.69566	0.00000	0.00000	695.659	16.55	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	648.88520	0.64889	669.35300	0.66935	648.885	17.62	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,025.18520	1.02519	1,007.65300	1.00765	1,025.185	17.62	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	521.12890	0.52113	0.00000	0.00000	521.129	18.66	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,397.42890	1.39743	0.00000	0.00000	1,397.429	18.66	10,661.70	1	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	425.15160	0.42515	0.00000	0.00000	425.152	19.67	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,801.45160	1.80145	0.00000	0.00000	1,801.452	19.67	10,661.70	1	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.04140	10.04140	10.07670	10.07670		15.08	100,414.00	10	0	849.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	60,353.71030	0.60354	63,830.84680	0.63831	60,353.710	13.89	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	5,213.71030	0.05214	5,160.84680	0.05161	5,213.710	13.89	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	59,522.16630	0.59522	62,991.45540	0.62991	59,522.166	13.88	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	5,382.16630	0.05382	5,321.45540	0.05321	5,382.166	13.88	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	58,694.95890	0.58695	62,156.08890	0.62156	58,694.959	13.87	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,554.95890	0.05555	5,486.08890	0.05486	5,554.959	13.87	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	18,328.57290	0.18329	19,973.54960	0.19974	18,328.573	15.99	0.00	0	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	39,188.57290	0.39189	37,303.54960	0.37304	39,188.573	15.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	15,620.77060	0.15621	17,081.84270	0.17082	15,620.771	16.44	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	46,480.77060	0.46481	44,411.84270	0.44412	46,480.771	16.44	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	88,277.64560	0.88278	85,512.36640	0.85512	88,277.646	18.84	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	7,417.64560	0.07418	8,182.36640	0.08182	7,417.646	18.84	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.18730		10.22210		10.22210	15.84	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	31,458.43370	0.31458	33,084.34910	0.33084	31,458.434	16.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	61,728.43370	0.61728	59,874.34910	0.59874	61,728.434	16.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	31,174.90950	0.31175	32,788.26430	0.32788	31,174.910	16.52	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	62,444.90950	0.62445	60,578.26430	0.60578	62,444.910	16.52	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	30,894.34690	0.30894	32,495.47700	0.32495	30,894.347	16.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	63,164.34690	0.63164	61,285.47700	0.61285	63,164.347	16.55	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.32230	10.32230	10.35720		10.35720	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	36,770.00000	0.36770	33,280.00000	0.33280	36,770.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	37,770.00000	0.37770	34,280.00000	0.34280	37,770.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	38,770.00000	0.38770	35,280.00000	0.35280	38,770.000	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.16870	16.16870	16.18940	16.18940		14.24	14,632,673.50	905	27,437.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,315.64430	1.31564	1,338.10960	1.33811	1,315.644	14.18	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	36.94430	0.03694	38.70960	0.03871	36.944	14.18	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,306.36710	1.30637	1,328.87640	1.32888	1,306.367	14.16	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	37.66710	0.03767	39.47640	0.03948	37.667	14.16	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,297.10270	1.29710	1,319.65690	1.31966	1,297.103	14.15	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	38.40270	0.03840	40.25690	0.04026	38.403	14.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.39340	16.39340	16.41140	16.41140		14.67	409,835.00	25	5,602.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,559.27970	3.55928	3,578.23830	3.57824	3,559.280	18.56	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	15.87970	0.01588	16.83830	0.01684	15.880	18.56	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,411.29450	3.41129	3,430.32710	3.43033	3,411.295	18.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	17.89450	0.01789	18.92710	0.01893	17.895	18.15	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,193.48910	2.19349	2,212.94760	2.21295	2,193.489	14.71	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	50.08910	0.05009	51.54760	0.05155	50.089	14.71	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,155.23750	2.15524	2,174.70130	2.17470	2,155.238	14.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	51.83750	0.05184	53.30130	0.05330	51.838	14.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,145.68650	2.14569	2,165.15020	2.16515	2,145.686	14.58	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	52.28650	0.05229	53.75020	0.05375	52.286	14.58	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,136.13820	2.13614	2,155.60340	2.15560	2,136.138	14.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	52.73820	0.05274	54.20340	0.05420	52.738	14.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,955.59600	1.95560	1,975.05620	1.97506	1,955.596	14.03	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	62.19600	0.06220	63.65620	0.06366	62.196	14.03	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.60070	16.60070	16.61760	16.61760		15.03	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,082.59650	1.08260	1,102.06950	1.10207	1,082.596	14.36	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	521.89650	0.52190	524.46950	0.52447	521.897	14.36	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,077.31000	1.07731	1,096.76640	1.09677	1,077.310	14.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	526.61000	0.52661	529.16640	0.52917	526.610	14.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	531.35140	0.53135	533.89080	0.53389	531.351	14.38	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,072.05140	1.07205	1,091.49080	1.09149	1,072.051	14.38	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.83270	16.83270	16.84880	16.84880		15.32	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	990.82550	0.99083	1,009.76850	1.00977	990.826	15.31	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	998.12550	0.99813	1,000.96850	1.00097	998.126	15.31	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	986.97710	0.98698	1,005.89920	1.00590	986.977	15.32	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	1,004.27710	1.00428	1,007.09920	1.00710	1,004.277	15.32	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	983.14500	0.98314	1,002.03960	1.00204	983.145	15.34	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	1,010.44500	1.01044	1,013.23960	1.01324	1,010.445	15.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10361	0.10361		0.10389	0.10389		17.41	0.00	0	14,280.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,371.11570	0.01371	1,399.36810	0.01399	1,371.116	18.25	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	10.31570	0.00010	10.66810	0.00011	10.316	18.25	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	514.74320	0.00515	536.60810	0.00537	514.743	17.41	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	153.94320	0.00154	147.90810	0.00148	153.943	17.41	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	136.22450	0.00136	144.46400	0.00144	136.225	20.52	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	775.42450	0.00775	755.76400	0.00756	775.424	20.52	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10521	0.10521		0.10547	0.10547		17.93	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,562.14800	0.01562	1,586.51730	0.01587	1,562.148	17.01	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	41.34800	0.00041	39.21730	0.00039	41.348	17.01	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	789.61190	0.00790	807.96970	0.00808	789.612	17.93	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	268.81190	0.00269	260.66970	0.00261	268.812	17.93	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	367.44270	0.00367	377.20940	0.00377	367.443	20.27	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	846.64270	0.00847	829.90940	0.00830	846.643	20.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future		13.65800	13.65800		13.67220	13.67220		14.23	32,109,958.00	2,351	78,517.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,460.24940	2.46025	2,474.73320	2.47473	2,460.249	18.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	2.24940	0.00225	2.53320	0.00253	2.249	18.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,218.05640	2.21806	2,232.63690	2.23264	2,218.056	17.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	3.05640	0.00306	3.43690	0.00344	3.056	17.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,168.26080	2.16826	2,182.86530	2.18287	2,168.261	17.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	3.26080	0.00326	3.66530	0.00367	3.261	17.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,118.48090	2.11848	2,133.11100	2.13311	2,118.481	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	3.48090	0.00348	3.91100	0.00391	3.481	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,417.54360	1.41754	1,432.80070	1.43280	1,417.544	13.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	9.54360	0.00954	10.60070	0.01060	9.544	13.83	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	10.32730	0.01033	11.45580	0.01146	10.327	13.58	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,368.32730	1.36833	1,383.65580	1.38366	1,368.327	13.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,176.94840	1.17695	1,193.01740	1.19302	1,176.948	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	18.94840	0.01895	20.81740	0.02082	18.948	13.36	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,083.26400	1.08326	1,099.80420	1.09980	1,083.264	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	25.26400	0.02526	27.60420	0.02760	25.264	13.25	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	33.33250	0.03333	36.20710	0.03621	33.333	13.13	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	991.33250	0.99133	1,008.40710	1.00841	991.333	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	946.13490	0.94613	963.49960	0.96350	946.135	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	38.13490	0.03813	41.29960	0.04130	38.135	13.08	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	857.52510	0.85753	875.50110	0.87550	857.525	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	49.52510	0.04953	53.30110	0.05330	49.525	12.97	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	63.65450	0.06365	68.06850	0.06807	63.654	12.86	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	771.65450	0.77165	790.26850	0.79027	771.654	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	656.77390	0.65677	674.91610	0.67492	656.774	13.15	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	98.77390	0.09877	102.71610	0.10272	98.774	13.15	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	586.29490	0.58629	603.76410	0.60376	586.295	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	128.29490	0.12829	131.56410	0.13156	128.295	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	202.91440	0.20291	204.04530	0.20405	202.914	13.74	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	460.91440	0.46091	476.24530	0.47625	460.914	13.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	213.33630	0.21334	220.05110	0.22005	213.336	15.29	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	555.33630	0.55534	547.85110	0.54785	555.336	15.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	176.06810	0.17607	180.90900	0.18091	176.068	15.75	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	668.06810	0.66807	658.70900	0.65871	668.068	15.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	870.49940	0.87050	858.62860	0.85863	870.499	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	128.49940	0.12850	130.82860	0.13083	128.499	16.52	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	95.24430	0.09524	96.00480	0.09600	95.244	17.34	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,087.24430	1.08724	1,073.80480	1.07380	1,087.244	17.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	59.72600	0.05973	59.07690	0.05908	59.726	18.56	0.00	0	10,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,451.72600		1.45173	1,436.87690	1.43688	1,451.726		18.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,731.38020		1.73138	1,716.55800	1.71656	1,731.380		19.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	39.38020		0.03938	38.75800	0.03876	39.380		19.07	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.86070		13.86070	13.87260	13.87260			14.69	1,496,955.60	108	25,576.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,438.34740		1.43835	1,454.83410	1.45483	1,438.347		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	67.64740		0.06765	72.23410	0.07223	67.647		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,429.65950		1.42966	1,446.15520	1.44616	1,429.660		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	68.95950		0.06896	73.55520	0.07356	68.959		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,420.99320		1.42099	1,437.49700	1.43750	1,420.993		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	70.29320		0.07029	74.89700	0.07490	70.293		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,301.82350		1.30182	1,318.34580	1.31835	1,301.824		13.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	91.12350		0.09112	95.74580	0.09575	91.124		13.34	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.04880		14.04880	14.05970	14.05970			15.13	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	809.38150		0.80938	819.61840	0.81962	809.381		14.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	550.58150		0.55058	549.91840	0.54992	550.582		14.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	804.78700		0.80479	814.94130	0.81494	804.787		14.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	555.98700		0.55599	555.24130	0.55524	555.987		14.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	561.41370		0.56141	560.58960	0.56059	561.414		14.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	800.21370		0.80021	810.28960	0.81029	800.214		14.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.26010		14.26010	14.27040	14.27040			15.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	818.15810		0.81816	817.81590	0.81782	818.158		15.54	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	898.05810		0.89806	887.41590	0.88742	898.058		15.54	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	814.45660		0.81446	814.09600	0.81410	814.457		15.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	904.35660		0.90436	893.69600	0.89370	904.357		15.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	810.77910		0.81078	810.39490	0.81039	810.779		15.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	910.67910		0.91068	899.99490	0.89999	910.679		15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.46880		14.46880	14.48200	14.48200			15.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,339.26250		1.33926	1,341.13080	1.34113	1,339.263		14.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	560.46250		0.56046	549.13080	0.54913	560.463		14.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	564.89150		0.56489	553.50640	0.55351	564.892		14.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,333.69150		1.33369	1,335.50640	1.33551	1,333.691		14.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,328.13990		1.32814	1,329.90150	1.32990	1,328.140		14.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	569.33990		0.56934	557.90150	0.55790	569.340		14.74	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.07912		109.07912	109.40548	109.40548				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,910.88000		1.91088	1,584.52000	1.58452	1,910.880			0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,920.88000		1.92088	1,594.52000	1.59452	1,920.880			0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,930.88000		1.93088	1,604.52000	1.60452	1,930.880			0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.61610		105.61610	105.61144	105.61144				0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,373.90000		4.37390	4,378.56000	4.37856	4,373.900			0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,383.90000		4.38390	4,388.56000	4.38856	4,383.900			0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,393.90000		4.39390	4,398.56000	4.39856	4,393.900			0.00	0	0.00
2050	On 07/11/2013	Bond Future			109.92389		109.92389	110.18481	110.18481				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	194.81000	0.19481	0.000			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	66.11000		0.06611	0.00000	0.00000	66.110			0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	184.81000	0.18481	0.000			0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	76.11000		0.07611	0.00000	0.00000	76.110			0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	174.81000	0.17481	0.000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.01	Put	86.11000	0.08611	0.00000	0.00000	86.110		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 07/11/2013	Index Future			411.16900	411.16900	410.32300	410.32300			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.57700	416.57700	415.72000	415.72000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			486.57500	486.57500	485.44500	485.44500			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			492.97500	492.97500	491.82900	491.82900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.66500	436.66500	436.23100	436.23100			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			442.40900	442.40900	441.96900	441.96900			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45550	9.45550	9.45590	9.45590		11.88	0.00	0	10,264.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,159.89140	1.15989	1,160.59800	1.16060	1,159.891	15.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.39140	0.00439	4.69800	0.00470	4.391	15.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	866.72170	0.86672	867.64220	0.86764	866.722	13.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	11.22170	0.01122	11.74220	0.01174	11.222	13.65	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	119.21810	0.11922	120.48810	0.12049	119.218	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	274.71810	0.27472	276.38810	0.27639	274.718	11.74	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	188.65770	0.18866	190.32330	0.19032	188.658	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	193.15770	0.19316	194.42330	0.19442	193.158	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	184.15660	0.18416	185.81990	0.18582	184.157	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	198.65660	0.19866	199.91990	0.19992	198.657	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	204.23840	0.20424	205.49880	0.20550	204.238	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	179.73840	0.17974	181.39880	0.18140	179.738	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	132.94490	0.13294	134.52170	0.13452	132.945	12.18	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	277.44490	0.27744	278.62170	0.27862	277.445	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	17.07830	0.01708	16.96450	0.01696	17.078	13.52	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	861.57830	0.86158	861.06450	0.86106	861.578	13.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.28180	0.00828	8.19800	0.00820	8.282	14.69	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,152.78180	1.15278	1,152.29800	1.15230	1,152.782	14.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53490	9.53490	9.53420	9.53420		12.01	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	324.28150	0.32428	324.81680	0.32482	324.282	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	279.38150	0.27938	280.61680	0.28062	279.382	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	319.30230	0.31930	319.83010	0.31983	319.302	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	284.40230	0.28440	285.63010	0.28563	284.402	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	314.37370	0.31437	314.89880	0.31490	314.374	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	289.47370	0.28947	290.69880	0.29070	289.474	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.60650	9.60650	9.60560	9.60560		12.16	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	275.27630	0.27528	275.36660	0.27537	275.276	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	558.77630	0.55878	559.76660	0.55977	558.776	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	565.49050	0.56549	566.47460	0.56647	565.491	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	271.99050	0.27199	272.07460	0.27207	271.990	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	268.73650	0.26874	268.81760	0.26882	268.737	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	572.23650	0.57224	573.21760	0.57322	572.237	12.55	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.68780	9.68780	9.68790	9.68790		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	532.84480	0.53284	533.51670	0.53352	532.845	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	385.04480	0.38504	385.61670	0.38562	385.045	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	527.72290	0.52772	528.38460	0.52838	527.723	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	389.92290	0.38992	390.48460	0.39048	389.923	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	522.64020	0.52264	523.29160	0.52329	522.640	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	394.84020	0.39484	395.39160	0.39539	394.840	12.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.71290	9.71290	9.76490	9.76490		12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	130.10680		0.13011		150.27250	0.15027	130.107	13.54	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	357.20680		0.35721		325.37250	0.32537	357.207	13.54	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	127.33150		0.12733		147.16870	0.14717	127.331	13.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	364.43150		0.36443		332.26870	0.33227	364.432	13.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	124.61210		0.12461		144.12450	0.14412	124.612	13.61	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	371.71210		0.37171		339.22450	0.33922	371.712	13.61	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.83120		9.83120		9.88290	9.88290		13.57	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	308.26410		0.30826		334.60710	0.33461	308.264	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	417.06410		0.41706		391.70710	0.39171	417.064	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	304.60010		0.30460		330.71050	0.33071	304.600	13.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	423.40010		0.42340		397.81050	0.39781	423.400	13.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	300.97810		0.30098		326.85690	0.32686	300.978	13.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	429.77810		0.42978		403.95690	0.40396	429.778	13.84	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			44.78330		44.78330		-62.03690	-62.03690			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			393.14030		393.14030		410.55630	410.55630			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			351.16780		351.16780		377.57150	377.57150			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			276.53410		276.53410		286.41440	286.41440			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			51.73350		51.73350		58.61900	58.61900			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			10.29590		10.29590		16.36910	16.36910			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.12600		11.12600		11.14260	11.14260		14.82	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	464.29180		0.46429		481.80000	0.48180	464.292	14.14	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	128.29180		0.12829		129.20000	0.12920	128.292	14.14	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	457.78510		0.45779		475.25930	0.47526	457.785	14.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	131.78510		0.13179		132.65930	0.13266	131.785	14.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	451.34040		0.45134		468.77890	0.46878	451.340	14.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	135.34040		0.13534		136.17890	0.13618	135.340	14.18	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.30090		11.30090		11.31510	11.31510		15.22	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	458.69970		0.45870		472.28800	0.47229	458.700	15.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	447.79970		0.44780		447.18800	0.44719	447.800	15.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	454.43120		0.45443		467.96940	0.46797	454.431	15.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	453.53120		0.45353		452.86940	0.45287	453.531	15.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	450.35910		0.45036		463.84460	0.46384	450.359	15.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	459.45910		0.45946		458.74460	0.45874	459.459	15.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64020		1.64020		1.64620	1.64620		14.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	363.40110		0.03634		397.67020	0.03977	363.401	14.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	461.40110		0.04614		435.67020	0.04357	461.401	14.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	326.09660		0.03261		358.13720	0.03581	326.097	14.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	524.09660		0.05241		496.13720	0.04961	524.097	14.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	292.32160		0.02923		322.19110	0.03222	292.322	15.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	590.32160		0.05903		560.19110	0.05602	590.322	15.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65760		1.65760		1.66360	1.66360		14.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	531.25140		0.05313		562.57340	0.05626	531.251	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	855.25140		0.08553		826.57340	0.08266	855.251	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	498.55980		0.04986		528.41370	0.05284	498.560	15.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	922.55980		0.09226		892.41370	0.08924	922.560	15.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	467.89930		0.04679		496.32280	0.04963	467.899	15.72	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	991.89930		0.09919		960.32280	0.09603	991.899	15.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future			110.41239	110.41239	110.54163	110.54163			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	422.39000	0.42239	551.63000	0.55163	422.390		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	412.39000	0.41239	541.63000	0.54163	412.390		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	402.39000	0.40239	531.63000	0.53163	402.390		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.46924	83.70414	9.46539	83.73364			0.00	0	6,292.00
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	8,060.10000	8.06010	8,030.60000	8.03060	8,060.100		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	7,971.82000	7.97182	7,942.32000	7.94232	7,971.820		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	7,883.67000	7.88367	7,854.17000	7.85417	7,883.670		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.58391	84.80532	9.57996	84.83500			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	330.85000	0.33085	301.17000	0.30117	330.850		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	255.32000	0.25532	225.64000	0.22564	255.320		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	179.90000	0.17990	150.22000	0.15022	179.900		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 07/11/2013	GOVI			436.09400	436.09400	435.60300	435.60300			0.00	0	128.00
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	98,960.00000	9.89600	103,870.00000	10.38700	98,960.000		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	99,060.00000	9.90600	103,970.00000	10.39700	99,060.000		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	99,160.00000	9.91600	104,070.00000	10.40700	99,160.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.83000	441.83000	441.33300	441.33300			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	18,400.00000	1.84000	13,430.00000	1.34300	18,400.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	18,300.00000	1.83000	13,330.00000	1.33300	18,300.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	18,200.00000	1.82000	13,230.00000	1.32300	18,200.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.06900	196.06900	196.19100	196.19100			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			198.67200	198.67200	198.79600	198.79600			0.00	0	190.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
ILBI	On 07/11/2013		Index Future		532.44000		532.44000				0.00	0	0.00	
ILBI	On 06/02/2014		Index Future		539.53300		539.53300				0.00	0	186.00	
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00	
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future		5.14000		94.86000				0.00	0	0.00	
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future		5.18000		94.82000				0.00	0	4,100.00	
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future		5.22000		94.78000				0.00	0	1,500.00	
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future		5.26000		94.74000				0.00	0	1,000.00	
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future		5.38000		94.62000				0.00	0	0.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.47000		94.53000				0.00	0	400.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		5.86000		94.14000				0.00	0	1,000.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		6.14000		93.86000				0.00	0	0.00	
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		6.39000		93.61000				0.00	0	0.00	
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.63000		93.37000				0.00	0	250.00	
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.88000		93.12000				0.00	0	0.00	
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		7.13000		92.87000				0.00	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future		8.33250		8.33250			10.14	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Call		257.65230		0.25765	277.83520	0.27784	257.652	10.09	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put		65.15230		0.06515	61.03520	0.06104	65.152	10.09	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call		250.73100		0.25073	270.65490	0.27065	250.731	10.09	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put		68.23100		0.06823	63.85490	0.06385	68.231	10.09	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call		243.91260		0.24391	263.56790	0.26357	243.913	10.10	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put		71.41260		0.07141	66.76790	0.06677	71.413	10.10	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future		8.39880		8.39880			8.42260	8.42260	11.84	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call		405.44370		0.40544	425.22480	0.42522	405.444	11.70	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put		146.64370		0.14664	142.62480	0.14262	146.644	11.70	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call		399.15490		0.39915	418.75820	0.41876	399.155	11.70	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put		150.35490		0.15035	146.15820	0.14616	150.355	11.70	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call		392.92500		0.39292	412.35200	0.41235	392.925	11.71	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put		154.12500		0.15412	149.75200	0.14975	154.125	11.71	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future		9.74240		9.74240	0.10260	9.71810	9.71810	17.91	0	0.00	
R / ¥EN	On 13/12/2013	9.69	Call		3,258.93960		0.32589	0.10260	3,132.52010	0.31325	3,258.940	18.14	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put		2,734.93960		0.27349	0.10260	2,851.52010	0.28515	2,734.940	18.14	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call		3,201.52600		0.32015	0.10260	3,076.25350	0.30763	3,201.526	18.10	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put		2,777.52600		0.27775	0.10260	2,895.25350	0.28953	2,777.526	18.10	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call		3,144.63070		0.31446	0.10260	3,025.02060	0.30250	3,144.631	18.06	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put		2,820.63070		0.28206	0.10260	2,944.02060	0.29440	2,820.631	18.06	0	0.00
R023	On 07/11/2013		Bond Future		7.68232		101.98921		7.71880	101.74954	0.00	0	12,954.00	
R023	On 07/11/2013	6.49	Call		0.00000		0.00000		0.00000	0.00000	0.00	0	0.00	
R023	On 07/11/2013	6.49	Put		8,252.92000		8.25292		8,492.59000	8.49259	8,252.920	0	0.00	
R023	On 07/11/2013	6.50	Call		0.00000		0.00000		0.00000	0.00000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Put		8,180.19000		8.18019		8,419.86000	8.41986	8,180.190	0	0.00	
R023	On 07/11/2013	6.51	Call		0.00000		0.00000		0.00000	0.00000	0.00	0	0.00	
R023	On 07/11/2013	6.51	Put		8,107.51000		8.10751		8,347.18000	8.34718	8,107.510	0	0.00	
R023	On 06/02/2014		Bond Future		7.77712		103.33087		7.81513	103.08783	0.00	0	0.00	
R023	On 06/02/2014	7.84	Call		401.66000		0.40166		158.62000	0.15862	401.660	0	0.00	
R023	On 06/02/2014	7.84	Put		0.00000		0.00000		0.00000	0.00000	0.00	0	0.00	
R023	On 06/02/2014	7.85	Call		465.34000		0.46534		222.30000	0.22230	465.340	0	0.00	
R023	On 06/02/2014	7.85	Put		0.00000		0.00000		0.00000	0.00000	0.00	0	0.00	
R023	On 06/02/2014	7.86	Call		528.98000		0.52898		285.94000	0.28594	528.980	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.08376	114.86735	6.12720	114.78650		2.61	0.00	0	29,465.00
R157	On 07/11/2013	Bond Future	5.59	Call	58.77000	0.05877	51.22000	0.05122	58.770	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	983.24000	0.98324	1,056.54000	1.05654	983.240	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	61.45000	0.06145	53.59000	0.05359	61.450	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	967.10000	0.96710	1,040.09000	1.04009	967.100	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	64.23000	0.06423	56.05000	0.05605	64.230	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	951.06000	0.95106	1,023.73000	1.02373	951.060	2.56	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.22878	116.37842	6.28012	116.29625		2.39	3,491,352.60	30	330.00
R157	On 06/02/2014	Bond Future	5.64	Call	264.75000	0.26475	244.89000	0.24489	264.750	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,213.08000	1.21308	1,275.39000	1.27539	1,213.080	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	269.40000	0.26940	249.27000	0.24927	269.400	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,201.53000	1.20153	1,263.57000	1.26357	1,201.530	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	274.10000	0.27410	253.70000	0.25370	274.100	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,190.04000	1.19004	1,251.81000	1.25181	1,190.040	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.38207	111.14392	6.44381	111.06075		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	196.25000	0.19625	181.80000	0.18180	196.250	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,819.89000	1.81989	1,888.61000	1.88861	1,819.890	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,808.75000	1.80875	1,877.31000	1.87731	1,808.750	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	198.87000	0.19887	184.26000	0.18426	198.870	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	201.51000	0.20151	186.75000	0.18675	201.510	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,797.63000	1.79763	1,866.04000	1.86604	1,797.630	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.55125	112.69845	6.62814	112.61425		1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	913.70000	0.91370	869.90000	0.86990	913.700	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	707.19000	0.70719	747.59000	0.74759	707.190	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	919.58000	0.91958	875.59000	0.87559	919.580	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	702.15000	0.70215	742.36000	0.74236	702.150	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	925.88000	0.92588	881.72000	0.88172	925.880	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	697.53000	0.69753	737.57000	0.73757	697.530	1.97	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.04152	123.80780	8.05261	123.70704		13.96	0.00	0	57,201.00
R186	On 07/11/2013	Bond Future	6.50	Call	2.21000	0.00221	2.47000	0.00247	2.210	13.65	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,239.90000	15.23990	15,340.92000	15.34092	15,239.900	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	11.01000	0.01101	11.88000	0.01188	11.010	13.65	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,602.29000	12.60229	12,703.92000	12.70392	12,602.290	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,796.26000	1.79626	1,781.10000	1.78110	1,796.260	13.96	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,174.56000	2.17456	2,260.16000	2.26016	2,174.560	13.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,456.10000	2.45610	2,430.44000	2.43044	2,456.100	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,565.47000	1.56547	1,640.57000	1.64057	1,565.470	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,527.22000	1.52722	1,601.50000	1.60150	1,527.220	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,507.77000	2.50777	2,481.29000	2.48129	2,507.770	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,560.02000	2.56002	2,532.72000	2.53272	2,560.020	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,489.65000	1.48965	1,563.11000	1.56311	1,489.650	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,055.43000	3.05543	3,020.53000	3.02053	3,055.430	14.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,180.92000	1.18092	1,246.78000	1.24678	1,180.920	14.08	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	574.28000	0.57428	618.56000	0.61856	574.280	14.20	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,642.71000	4.64271	4,586.23000	4.58623	4,642.710	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,454.50000	6.45450	6,379.61000	6.37961	6,454.500	14.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	249.27000	0.24927	275.14000	0.27514	249.270	14.32	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,383.50000	8.38350	8,295.91000	8.29591	8,383.500	14.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	9.00	Put	96.90000		0.09690		110.07000	0.11007	96.900	14.45	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.13219		120.14696		8.14370	120.04468		14.24	0.00	0	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,419.57000		2.41957		2,396.63000	2.39663	2,419.570	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,979.38000		5.97938		6,058.72000	6.05872	5,979.380	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,452.41000		2.45241		2,429.16000	2.42916	2,452.410	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,919.62000		5.91962		5,998.65000	5.99865	5,919.620	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,485.55000		2.48555		2,461.98000	2.46198	2,485.550	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,860.25000		5.86025		5,938.96000	5.93896	5,860.250	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.22294		121.77255		8.23487	121.66889		13.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,063.18000		12.06318		12,152.14000	12.15214	12,063.180	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,612.22000		1.61222		1,597.52000	1.59752	1,612.220	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,631.83000		1.63183		1,616.95000	1.61695	1,631.830	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,985.05000		11.98505		12,073.83000	12.07383	11,985.050	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,907.20000		11.90720		11,995.80000	11.99580	11,907.200	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,651.61000		1.65161		1,636.55000	1.63655	1,651.610	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,586.22000		2.58622		2,563.21000	2.56321	2,586.220	13.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,112.36000		9.11236		9,193.01000	9.19301	9,112.360	13.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,419.25000		6.41925		6,369.76000	6.36976	6,419.250	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,044.38000		4.04438		4,098.55000	4.09855	4,044.380	14.04	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.31059		118.18363		8.32294	118.07867		13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,858.18000		5.85818		5,813.48000	5.81348	5,858.180	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,033.48000		6.03348		6,093.74000	6.09374	6,033.480	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,900.47000		5.90047		5,855.54000	5.85554	5,900.470	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,990.59000		5.99059		6,050.62000	6.05062	5,990.590	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,942.92000		5.94292		5,897.74000	5.89774	5,942.920	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,947.94000		5.94794		6,007.72000	6.00772	5,947.940	13.85	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 07/11/2013	Bond Future			277.70844		277.70844		278.15222	278.15222			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	2,281.56000		2.28156		1,837.78000	1.83778	2,281.560		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	2,291.56000		2.29156		1,847.78000	1.84778	2,291.560		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	2,301.56000		2.30156		1,857.78000	1.85778	2,301.560		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 07/11/2013	Bond Future			4.95552		107.47092		4.93284	107.49581		1.61	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	117.17000		0.11717		129.32000	0.12932	117.170	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	299.03000		0.29903		286.29000	0.28629	299.030	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	121.23000		0.12123		133.61000	0.13361	121.230	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	292.09000		0.29209		279.58000	0.27958	292.090	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	125.38000		0.12538		138.00000	0.13800	125.380	1.59	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	285.24000		0.28524		272.97000	0.27297	285.240	1.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.84830		104.47683		4.81903	104.50181		1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	517.12000		0.51712		534.98000	0.53498	517.120	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	183.73000		0.18373		176.61000	0.17661	183.730	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	522.72000		0.52272		540.67000	0.54067	522.720	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	180.84000		0.18084		173.81000	0.17381	180.840	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	528.58000		0.52858		546.61000	0.54661	528.580	1.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Put	178.21000		0.17821		171.26000	0.17126	178.210	1.35	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.59311		105.89031		4.55125	105.91574		1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	406.74000		0.40674		421.48000	0.42148	406.740	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	317.62000		0.31762		306.93000	0.30693	317.620	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	314.83000		0.31483		304.21000	0.30421	314.830	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	410.01000		0.41001		424.82000	0.42482	410.010	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	413.29000		0.41329		428.16000	0.42816	413.290	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	312.05000		0.31205		301.49000	0.30149	312.050	1.12	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.82581		102.96124		3.75478	102.98714		0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	642.68000		0.64268		662.79000	0.66279	642.680	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	111.70000		0.11170		105.91000	0.10591	111.700	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	645.40000		0.64540		665.55000	0.66555	645.400	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	110.81000		0.11081		105.06000	0.10506	110.810	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	648.12000		0.64812		668.30000	0.66830	648.120	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	109.93000		0.10993		104.21000	0.10421	109.930	0.82	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 07/11/2013	Bond Future			204.85829		204.85829		204.84950	204.84950			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	4,131.71000		4.13171		4,140.50000	4.14050	4,131.710		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	4,141.71000		4.14171		4,150.50000	4.15050	4,141.710		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,151.71000		4.15171		4,160.50000	4.16050	4,151.710		0.00	0	0.00
R202	On 07/12/2013	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 07/11/2013	Bond Future			6.73429		106.36121		6.80739	106.11020		5.49	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	9.00000		0.00900		6.55000	0.00655	9.000	5.36	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,604.99000		3.60499		3,853.55000	3.85355	3,604.990	5.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	42.24000		0.04224		31.86000	0.03186	42.240	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,640.46000		2.64046		2,881.09000	2.88109	2,640.460	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	44.39000		0.04439		33.52000	0.03352	44.390	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,607.18000		2.60718		2,847.32000	2.84732	2,607.180	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	46.62000		0.04662		35.26000	0.03526	46.620	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,574.00000		2.57400		2,813.65000	2.81365	2,574.000	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,131.69000		104.13169		103,880.68000	103.88068	104,131.690	5.68	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	5.68	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.85411		107.76037		6.93330	107.50584		5.04	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	281.25000		0.28125		242.74000	0.24274	281.250	4.93	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,242.11000		3.24211		3,458.13000	3.45813	3,242.110	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	406.15000		0.40615		354.20000	0.35420	406.150	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,736.31000		2.73631		2,938.89000	2.93889	2,736.310	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	413.73000		0.41373		361.01000	0.36101	413.730	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,710.82000		2.71082		2,912.63000	2.91263	2,710.820	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	421.42000		0.42142		367.92000	0.36792	421.420	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,685.45000		2.68545		2,886.48000	2.88648	2,685.450	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,220.45000		1.22045		1,102.43000	1.10243	1,220.450	5.02	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,265.89000		1.26589		1,402.40000	1.40240	1,265.890	5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.97204		105.05711		7.05803	104.79922		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	340.69000		0.34069		301.19000	0.30119	340.690	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,124.09000		4.12409		4,342.48000	4.34248	4,124.090	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	345.77000		0.34577		305.78000	0.30578	345.770	4.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Put	4,097.79000		4.09779		4,315.69000	4.31569	4,097.790	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	350.90000		0.35090		310.42000	0.31042	350.900	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,071.54000		4.07154		4,288.95000	4.28895	4,071.540	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,368.02000		1.36802		1,254.62000	1.25462	1,368.020	4.87	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,765.56000		1.76556		1,910.05000	1.91005	1,765.560	4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,292.15000		2.29215		2,135.40000	2.13540	2,292.150	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,016.46000		1.01646		1,117.60000	1.11760	1,016.460	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.08892		106.52610		7.18279	106.26473		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,458.74000		1.45874		1,347.96000	1.34796	1,458.740	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,155.81000		2.15581		2,306.40000	2.30640	2,155.810	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,087.37000		2.08737		1,947.53000	1.94753	2,087.370	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,528.49000		1.52849		1,650.02000	1.65002	1,528.490	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,103.16000		2.10316		1,962.68000	1.96268	2,103.160	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,516.58000		1.51658		1,637.47000	1.63747	1,516.580	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,119.00000		2.11900		1,977.88000	1.97788	2,119.000	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,504.74000		1.50474		1,624.99000	1.62499	1,504.740	4.65	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
R2037	On 07/11/2013	Bond Future			9.01744		97.38125		9.01338	97.41891			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,530.08000		3.53008		3,567.74000	3.56774	3,530.080		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,617.22000		3.61722		3,654.88000	3.65488	3,617.220		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,704.22000		3.70422		3,741.88000	3.74188	3,704.220		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.11183		94.40553		9.10767	94.44342			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,304.52000		2.30452		2,342.41000	2.34241	2,304.520		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,391.95000		2.39195		2,429.84000	2.42984	2,391.950		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,479.24000		2.47924		2,517.13000	2.51713	2,479.240		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.20735		95.68296		9.20305	95.72145			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,437.26000		1.43726		1,475.75000	1.47575	1,437.260		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,524.46000		1.52446		1,562.95000	1.56295	1,524.460		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,611.52000		1.61152		1,650.01000	1.65001	1,611.520		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.94942		107.58817		7.00154	107.36155		7.38	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	106.65000		0.10665		91.48000	0.09148	106.650	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,026.45000		3.02645		3,237.90000	3.23790	3,026.450	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	111.23000		0.11123		95.46000	0.09546	111.230	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,986.01000		2.98601		3,196.86000	3.19686	2,986.010	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	115.97000		0.11597		99.58000	0.09958	115.970	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,945.75000		2.94575		3,155.98000	3.15598	2,945.750	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,021.38000		1.02138		917.87000	0.91787	1,021.380	7.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	801.45000		0.80145		924.56000	0.92456	801.450	7.38	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.05143		104.97344		7.10689	104.74362		7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	708.31000		0.70831		653.81000	0.65381	708.310	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,497.85000		3.49785		3,673.17000	3.67317	3,497.850	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	719.60000		0.71960		664.41000	0.66441	719.600	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,466.29000		3.46629		3,640.92000	3.64092	3,466.290	7.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Call	731.02000	0.73102	675.14000	0.67514	731.020	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,434.88000	3.43488	3,608.82000	3.60882	3,434.880	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.15620	106.39363	7.21531	106.16078		6.90	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	663.62000	0.66362	618.15000	0.61815	663.620	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,183.86000	5.18386	5,371.24000	5.37124	5,183.860	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	672.06000	0.67206	626.13000	0.62613	672.060	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,150.75000	5.15075	5,337.67000	5.33767	5,150.750	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	680.60000	0.68060	634.19000	0.63419	680.600	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,117.75000	5.11775	5,304.19000	5.30419	5,117.750	6.76	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.25877	103.84950	7.32191	103.61353		6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,877.47000	2.87747	2,752.49000	2.75249	2,877.470	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,201.95000	2.20195	2,312.94000	2.31294	2,201.950	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,897.57000	2.89757	2,772.04000	2.77204	2,897.570	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,184.94000	2.18494	2,295.38000	2.29538	2,184.940	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,917.75000	2.91775	2,791.67000	2.79167	2,917.750	6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,168.02000	2.16802	2,277.91000	2.27791	2,168.020	6.72	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 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.27915	102.20649	7.31583	102.02694		9.00	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	176.80000	0.17680	162.51000	0.16251	176.800	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,115.65000	3.11565	3,280.91000	3.28091	3,115.650	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	183.65000	0.18365	168.82000	0.16882	183.650	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,071.74000	3.07174	3,236.46000	3.23646	3,071.740	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	190.70000	0.19070	175.32000	0.17532	190.700	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,028.07000	3.02807	3,192.24000	3.19224	3,028.070	8.89	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.38119	99.91186	7.41987	99.72975		8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	751.87000	0.75187	713.33000	0.71333	751.870	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,321.74000	4.32174	4,465.31000	4.46531	4,321.740	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	763.98000	0.76398	724.94000	0.72494	763.980	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,284.65000	4.28465	4,427.72000	4.42772	4,284.650	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	776.23000	0.77623	736.68000	0.73668	776.230	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,247.74000	4.24774	4,390.30000	4.39030	4,247.740	8.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.48811	101.26361	7.52891	101.07915		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	671.21000	0.67121	640.67000	0.64067	671.210	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,765.73000	6.76573	6,919.65000	6.91965	6,765.730	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	679.74000	0.67974	648.88000	0.64888	679.740	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,725.60000	6.72560	6,879.20000	6.87920	6,725.600	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	688.36000	0.68836	657.17000	0.65717	688.360	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,685.58000	6.68558	6,838.85000	6.83885	6,685.580	8.48	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.59347	99.03891	7.63659	98.85200		8.55	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,280.50000	3.28050	3,186.06000	3.18606	3,280.500	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,862.67000	2.86267	2,955.14000	2.95514	2,862.670	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,303.11000	3.30311	3,208.25000	3.20825	3,303.110	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,842.12000	2.84212	2,934.17000	2.93417	2,842.120	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,325.81000	3.32581	3,230.52000	3.23052	3,325.810	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,821.68000	2.82168	2,913.30000	2.91330	2,821.680	8.54	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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 07/11/2013	Bond Future			7.41732		97.04487		7.45893	96.81727		10.31	0.00	0	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	154.09000		0.15409		138.16000	0.13816	154.090	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,667.23000		3.66723		3,878.90000	3.87890	3,667.230	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	160.49000		0.16049		143.93000	0.14393	160.490	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,616.40000		3.61640		3,827.44000	3.82744	3,616.400	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	167.11000		0.16711		149.90000	0.14990	167.110	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,565.84000		3.56584		3,776.23000	3.77623	3,565.840	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,381.62000		1.38162		1,274.58000	1.27458	1,381.620	10.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	930.02000		0.93002		1,050.58000	1.05058	930.020	10.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.51248		98.32148		7.55604	98.09070		10.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	794.14000		0.79414		746.61000	0.74661	794.140	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,002.55000		5.00255		5,185.80000	5.18580	5,002.550	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	807.18000		0.80718		759.01000	0.75901	807.180	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,959.68000		4.95968		5,142.29000	5.14229	4,959.680	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	820.38000		0.82038		771.56000	0.77156	820.380	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,917.01000		4.91701		5,098.97000	5.09897	4,917.010	10.04	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.60699		96.25507		7.65260	96.02120		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	685.40000		0.68540		648.31000	0.64831	685.400	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,751.98000		7.75198		7,948.76000	7.94876	7,751.980	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	694.55000		0.69455		657.04000	0.65704	694.550	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,705.12000		7.70512		7,901.48000	7.90148	7,705.120	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,658.36000		7.65836		7,854.32000	7.85432	7,658.360	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	703.78000		0.70378		665.87000	0.66587	703.780	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.69884		97.60091		7.74662	97.36393		9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,625.18000		3.62518		3,504.46000	3.50446	3,625.180	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,173.67000		3.17367		3,289.93000	3.28993	3,173.670	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,651.51000		3.65151		3,530.24000	3.53024	3,651.510	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,150.63000		3.15063		3,266.34000	3.26634	3,150.630	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,677.94000		3.67794		3,556.13000	3.55613	3,677.940	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,127.73000		3.12773		3,242.90000	3.24290	3,127.730	9.60	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 07/11/2013	Bond Future			8.82438		75.77564		8.82023	75.80790		21.35	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,255.84000		1.25584		1,298.22000	1.29822	1,255.840	21.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,630.25000		2.63025		2,640.37000	2.64037	2,630.250	21.31	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,724.53000		1.72453		1,770.98000	1.77098	1,724.530	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,992.44000		1.99244		2,006.63000	2.00663	1,992.440	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,761.60000		1.76160		1,808.29000	1.80829	1,761.600	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,951.43000		1.95143		1,965.86000	1.96586	1,951.430	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,911.02000		1.91102		1,925.67000	1.92567	1,911.020	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,799.15000		1.79915		1,846.06000	1.84606	1,799.150	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,861.12000		3.86112		3,909.70000	3.90970	3,861.120	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	664.38000		0.66438		680.70000	0.68070	664.380	21.66	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,707.92000		4.70792		4,754.42000	4.75442	4,707.920	21.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.40	Put	435.46000		0.43546		449.70000	0.44970	435.460	21.75	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,298.34000		5.29834	5,343.14000	5.34314	5,298.340	21.81	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	322.85000		0.32285	335.39000	0.33539	322.850	21.81	0.00	0	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,519.08000		6.51908	6,560.36000	6.56036	6,519.080	21.94	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	170.47000		0.17047	179.49000	0.17949	170.470	21.94	0.00	0	0	1,520.00
R209	On 06/02/2014	Bond Future			8.90966		76.77242	8.90541	76.80494		21.16	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,489.34000		2.48934	2,517.26000	2.51726	2,489.340	20.99	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,402.88000		5.40288	5,398.28000	5.39828	5,402.880	20.99	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,519.05000		2.51905	2,547.11000	2.54711	2,519.050	20.99	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,351.46000		5.35146	5,347.00000	5.34700	5,351.460	20.99	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,548.97000		2.54897	2,577.17000	2.57717	2,548.970	20.99	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,300.39000		5.30039	5,296.07000	5.29607	5,300.390	20.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future			8.99354		74.66614	8.98916	74.69914		21.24	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,177.16000		11.17716	11,161.29000	11.16129	11,177.160	20.86	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,631.24000		1.63124	1,648.37000	1.64837	1,631.240	20.86	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,649.59000		1.64959	1,666.84000	1.66684	1,649.590	20.86	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,104.85000		11.10485	11,089.10000	11.08910	11,104.850	20.86	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,668.09000		1.66809	1,685.45000	1.68545	1,668.090	20.86	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,032.83000		11.03283	11,017.19000	11.01719	11,032.830	20.86	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future			9.07480		75.71025	9.07028	75.74381		20.87	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,623.03000		5.62303	5,650.32000	5.65032	5,623.030	20.90	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,882.05000		5.88205	5,875.78000	5.87578	5,882.050	20.90	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,658.69000		5.65869	5,686.04000	5.68604	5,658.690	20.90	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,843.13000		5.84313	5,836.92000	5.83692	5,843.130	20.90	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,694.44000		5.69444	5,721.86000	5.72186	5,694.440	20.91	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,804.42000		5.80442	5,798.28000	5.79828	5,804.420	20.91	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future			157.08025		157.08025	157.26505	157.26505		0.00	0	0	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,909.75000		2.90975	2,724.95000	2.72495	2,909.750	0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,919.75000		2.91975	2,734.95000	2.73495	2,919.750	0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,929.75000		2.92975	2,744.95000	2.74495	2,929.750	0.00	0	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future			128.19118		128.19118	128.19292	128.19292		0.00	0	0	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,798.82000		1.79882	1,797.08000	1.79708	1,798.820	0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,808.82000		1.80882	1,807.08000	1.80708	1,808.820	0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,818.82000		1.81882	1,817.08000	1.81708	1,818.820	0.00	0	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R212	On 07/11/2013	Bond Future			130.74201		130.74201	130.73932	130.73932		0.00	0	0	0	21,791.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,247.99000	2.24799		2,250.68000	2.25068		2,247.990		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,257.99000	2.25799		2,260.68000	2.26068		2,257.990		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,267.99000	2.26799		2,270.68000	2.27068		2,267.990		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 07/11/2013	Bond Future			8.65687	86.67272		8.64774	86.74506			18.42	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,571.95000	1.57195		1,635.79000	1.63579		1,571.950	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,103.89000	2.10389		2,095.39000	2.09539		2,103.890	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,608.02000	1.60802		1,672.41000	1.67241		1,608.020	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,060.10000	2.06010		2,052.15000	2.05215		2,060.100	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,644.59000	1.64459		1,709.51000	1.70951		1,644.590	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,016.93000	2.01693		2,009.51000	2.00951		2,016.930	18.37	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.74963	87.81292		8.74024	87.88601			18.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,294.82000	2.29482		2,336.96000	2.33696		2,294.820	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,982.65000	5.98265		5,951.70000	5.95170		5,982.650	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,323.15000	2.32315		2,365.57000	2.36557		2,323.150	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,928.30000	5.92830		5,897.63000	5.89763		5,928.300	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,351.70000	2.35170		2,394.39000	2.39439		2,351.700	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,874.28000	5.87428		5,843.88000	5.84388		5,874.280	18.77	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.83733	85.46253		8.82764	85.53671			18.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,577.67000	1.57767		1,604.28000	1.60428		1,577.670	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,507.31000	11.50731		11,459.74000	11.45974		11,507.310	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,595.45000	1.59545		1,622.26000	1.62226		1,595.450	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,435.39000	11.43539		11,388.02000	11.38802		11,435.390	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,613.38000	1.61338		1,640.38000	1.64038		1,613.380	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,363.74000	11.36374		11,316.56000	11.31656		11,363.740	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.92353	86.65750		8.91352	86.73286			18.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,521.27000	5.52127		5,569.85000	5.56985		5,521.270	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,153.20000	6.15320		6,126.42000	6.12642		6,153.200	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,556.45000	5.55645		5,605.18000	5.60518		5,556.450	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,112.37000	6.11237		6,085.74000	6.08574		6,112.370	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,591.74000	5.59174		5,640.63000	5.64063		5,591.740	18.48	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,071.74000	6.07174		6,045.27000	6.04527		6,071.740	18.48	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 07/11/2013	Bond Future			9.02081	75.86248		9.00659	75.97535			22.01	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	26.11000	0.02611		31.34000	0.03134		26.110	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,955.87000	10.95587		10,848.23000	10.84823		10,955.870	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	27.49000	0.02749		32.95000	0.03295		27.490	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,858.10000	10.85810		10,750.69000	10.75069		10,858.100	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	28.94000	0.02894		34.62000	0.03462		28.940	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,760.60000	10.76060		10,653.41000	10.65341		10,760.600	21.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.11035	76.86045		9.09572	76.97463			22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,552.97000	3.55297		3,625.45000	3.62545		3,552.970	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,501.09000	4.50109		4,459.39000	4.45939		4,501.090	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,588.54000	3.58854		3,661.39000	3.66139		3,588.540	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,457.10000	4.45710		4,415.77000	4.41577		4,457.100	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,624.83000	3.62483		3,698.04000	3.69804		3,624.830	22.60	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,413.98000	4.41398		4,373.01000	4.37301		4,413.980	22.60	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.07655		98.31476		9.05224	98.56266			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,206.40000		14.20640		13,958.50000	13.95850	14,206.400		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,077.07000		14.07707		13,829.17000	13.82917	14,077.070		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	13,948.00000		13.94800		13,700.10000	13.70010	13,948.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.16838		99.60806		9.14331	99.85906			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	788.67000		0.78867		537.67000	0.53767	788.670		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	687.40000		0.68740		436.40000	0.43640	687.400		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	586.32000		0.58632		335.32000	0.33532	586.320		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,816.85000		19,816.85000		19,861.61000	19,861.61000			0.00	0	0.00
<b>Total for Derivatives :</b>													<b>339,676,126.80</b>	<b>32,055</b>	<b>2 119 918.00</b>
<b><u>i-Bonds</u></b>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.15343			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.78000		108.47129		6.78000	108.45164			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.30302			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.15500		105.30447		8.15500	105.28122			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.86736			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.98466			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.02000		100.28989		9.02000	100.26586			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.13000		101.63210		7.13000	101.61243			19,279,520,000.00	2,704,000	7,900,000.00
AB07	On 07/03/2014	Spot Bond			6.11000		101.89269		6.11000	101.87605			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.31074			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.46500		109.96907		8.46500	109.94429			0.00	0	5,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			0.83000		134.06284		0.83000	134.01369			0.00	0	3,000,000.00
ABCPi3	On 07/12/2023	Spot Bond			2.28000		130.93475		2.28000	263.21812			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.84971			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.69931			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97036			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41483			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.43355			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.44590			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.39000	106.28852		7.39000	106.26722			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.34848			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.71000	102.88046		6.71000	102.86170			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.02167			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17101			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98001			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.02007			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29074			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.36604			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.37201			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82486			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83585			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.28000	132.76938		5.28000	132.70495			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	124.00144		2.95000	123.94879			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.78000	115.29934		2.78000	115.25102			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.43000	99.08417		4.43000	99.03833			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84000	105.51936		5.84000	101.26686			0.00	0	130,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.76500	114.77695		10.76500	114.74424			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24674			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.26142			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.27467			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	110.40892		4.08000	110.35880			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	39.67669		100.00000	39.57951			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	161.97508		2.02000	161.91052			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.99269		2.76000	153.92824			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	166.29338		2.05000	166.22696			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	161.60787		2.28000	161.54228			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.76125	72.50472		7.76125	72.47957			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.76125	72.50472		7.76125	72.47957			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.32230			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.83000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.65000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.28000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.18000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.05134			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93375			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.27000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.25000	105.49548		6.25000	105.47774			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.09000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.05000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.48000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.44000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22080			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.92000	112.64496		6.92000	112.62380			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89113			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.97000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.75000	93.14503		2.75000	99.31238			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.78000	97.94566		2.78000	143.46969			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.85483		2.88000	186.99677			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.29500	91.07899		9.29500	91.30200			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
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.57000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.63937			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.48000	109.72921		9.48000	110.74565			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.42500	111.06705		9.42500	111.17841			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.60000	90.15703		8.60000	90.13618			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.52000		109.26087		9.52000	110.43247			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.69000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond	100.00000		17.67750		100.00000	17.67749			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond	100.00000		17.67750		100.00000	17.67749			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.06500		107.29856		8.06500	107.27514			16,130,000.00	2,000	400,000.00
ABS5	On 01/05/2015	Spot Bond	6.73000		105.95400		6.73000	105.93494			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond	8.61500		100.87437		8.61500	100.85112			43,075,000.00	5,000	301,000.00
ABS7	On 11/09/2026	Spot Bond	9.68000		94.30514		9.68000	94.28051			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.38000		104.97155		7.38000	104.95054			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.53000		128.57254		1.53000	128.52300			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.09000		132.94752		2.09000	267.26577			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.77000		122.96661		0.77000	125.66340			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.99000		123.20427		1.99000	125.62911			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		30.14210		100.00000	30.06908			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.08000		105.04781		11.08000	105.01653			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27456			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.37079		100.00000	2.36499			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30914			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.79911			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.13103		100.00000	14.09642			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	11.00000	59.15878	11.00000	59.14187				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.04386	100.00000	9.02171				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95153				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19353				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
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42094				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.46565				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.40098				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.41447				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42040				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50520				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50520				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51460				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.39021				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51460				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49579				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.05366				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.38258				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.37680				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.26822				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.37680				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.40642				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.41968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.42506			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.41429			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.34975			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39022			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.07000	104.94141		9.07000	104.91557			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35794			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.16500	102.27148		7.16500	102.25185			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32622			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.54213			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.28600			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	101.38608			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.41645			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.34244			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.35029			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.40093			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93954			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93954			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.38608			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82884			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38742			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38418			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.52359			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74057			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.52345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07085			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.22404			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.47863			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.86278			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.27297			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.40257			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33735			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33138			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39411			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.06039			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35089			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34168			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35956			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39303			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37411			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35252			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35848			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.58046	10.23000	100.55274			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36426			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35523			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.49831			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.04408			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33425			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.09500	106.07892	9.09500	106.05315			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	108.91988		1.75000	108.99955			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35794			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35884			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38125			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39457			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36791			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39191			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37858			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40787			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.72746			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39724			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88264			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.39191			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.38182			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40462			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.41163			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35508			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36320			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.41334			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.40682			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43711			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38391			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43287			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43446			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43711			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.74424			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.41586			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.41586			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	111.99456			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	112.80122			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.35723			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35349			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.82876			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.85884			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.36364			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.36524			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.38125			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.35777			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16168			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.33721			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44434			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.44162			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.26689	100.00000	6.25170			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.88059			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.98173			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.04906			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.53504			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.70733			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.93700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.49165			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.70000		100.60781		7.70000	100.58622			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.97564			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.33089			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.06500		102.83420		8.06500	102.81173			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond	9.12000		121.31629		9.12000	121.28673			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		56.66690		100.00000	56.52962			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00000		109.37727		7.00000	109.35648			31,325,000,000.00	4,475,000	11,775,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		47.42122		100.00000	47.30634			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.81691		100.00000	16.77969			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.03000		150.82822		3.03000	150.76398			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.78000		101.03000		4.78000	127.82618			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.98488			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.47317			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.49353			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.48126			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23093			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.56500		105.18084		8.56500	105.15660			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.88314			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72293			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		82.98340		100.00000	82.79818			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.22866			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.09000		108.58927		7.09000	108.56849			7,090,000.00	1,000	1,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.16932			0.00	0	23,300,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.69000		102.10802		6.69000	102.08956			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.51500		104.96267		8.51500	104.93862			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21163			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76359		103.85717		10.76359	102.60852			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.71227		101.53076		10.71227	101.10378			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.76226		101.40521		10.76226	101.02452			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.26730			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.80285		101.42245		10.80285	100.94144			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69545		100.62615		11.69545	100.59642			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.27404			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.27404			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27410			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01359		100.30832		11.01359	100.28701			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.93176		102.57361		10.93176	101.02305			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.71227		101.53076		10.71227	101.10378			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89043		101.82894		10.89043	101.19171			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.09996		95.29584		10.09996	100.69889			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.25927			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25518			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25518			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.24073			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.44854		100.49805		10.44854	100.39594			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.29000		99.72670		11.29000	99.69654			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	68.68766	10.22500	97.13548					0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	91.53344					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.23385					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.54102	12.22500	100.24961					0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25125					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.96500	63.98141	10.96500	99.93040					0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24336					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24993					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24993					0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.04385					0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24020					0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18120					0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.25368					0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.16120					0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99794					0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.25368					0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76359	103.82601	13.76359	102.64702					0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.04460	101.24513	15.04460	101.20789					0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.94547	101.14709	13.94547	100.85597					0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33474					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.33474					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.33474					0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.34768					0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.71781	100.00000	10.69748					0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.19536	100.00000	19.14886					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.46994	100.00000	17.42762				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.78391	100.00000	10.75779				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.78391	100.00000	10.75779				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.03827	100.00000	13.00668				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.29744	100.00000	11.27006				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		74.31630	100.00000	74.17530				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.89729				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.27456				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.28126				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000		105.40493	1.99000	170.28077				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.04000		96.94637	8.04000	142.67885				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04000		98.25850	8.04000	142.97682				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500		101.37379	8.42500	97.29826				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.41591				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.00450				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
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20612				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.60612				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.36826				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		59.79786	100.00000	59.65299				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.65500		98.27883	7.65500	98.25844				45,930,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.44497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45227				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48508				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59443				0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.70377				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.00963				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.48012	100.00000	10.45473				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.24876				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31752				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.34698				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.35680				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.47463				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.63167				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.56245	100.00000	6.54655				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.56245	100.00000	6.54655				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41340				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.44917				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.45892				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.11500	102.63606	8.11500	102.61351				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48815				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53996				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.85947	100.00000	5.84512				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.85947	100.00000	5.84512				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.93500	105.17024	5.93500	105.15352				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.35756				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.84055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.26135			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.78181			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.78077			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.92338			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77523			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.81982			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90084			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23717			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.78915			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.39032			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.28158		100.00000	13.24941			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.51000	112.25559		6.51000	112.23606			6,510,000.00	1,000	500,000.00
CBL08	On 02/11/2016	Spot Bond		9.16500	119.10346		9.16500	119.07446			9,165,000.00	1,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.05216			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.03078			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.86500	108.23420		8.86500	108.20869			132,975,000.00	15,000	7,006,000.00
CBL12	On 06/09/2018	Spot Bond		10.87500	102.72859		10.87500	102.69855			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.84861			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.12500	103.86108		11.12500	103.83054			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.25143			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.05500	104.88961		9.05500	104.86438			99,605,000.00	11,000	404,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.26257			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.56500	99.33359		11.56500	99.30324			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.31159			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.62952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.18331				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.92500		96.87666	9.92500	96.85116				258,050,000.00	26,000	13,000.00
CCT01	On 23/06/2023	Spot Bond	9.87000		120.35194	9.87000	120.32026				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000		116.22291	9.72000	116.19277				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.12000		115.08223	9.12000	115.05388				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.88242				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41500		101.75298	11.41500	101.72177				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.29025				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.34022				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.88377				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	103.32019				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.77967				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.88477				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.74951				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.73022				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.83217				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.49845				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.61500				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.61500				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.20449				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		68.13174	100.00000	67.96669				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		68.13174	100.00000	67.96669				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		68.13174	100.00000	67.96669				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.40101				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		68.13174	100.00000	67.96669				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.82601			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59824			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.77141		10.11000	102.74387			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59824			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01318			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.52740			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.36565		2.76000	112.73046			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	109.71306		3.14000	112.61812			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.91984		8.25000	100.89730			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	100.59824			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59824			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.61034		3.10000	112.22546			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.54754		2.40000	112.16766			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58067			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54718			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93431			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93334			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.98000	101.28583		7.98000	101.26417			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98282			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98310			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.78973			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.79810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.03000	101.41465		8.03000	101.39283			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.03000	101.41465		8.03000	101.39283			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.08000	104.56683		8.08000	104.54420			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41180			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45816			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88287			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88287			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	62.36445		100.17539	62.21147			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64675			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03720			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41815			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81677			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.87415			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.19905		9.35000	101.17392			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.19905		9.35000	101.17392			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81671			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81915			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.38596			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42054			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35800			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25336			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	1,000,000	1,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26645			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.89500	103.60162		8.89500	103.57671			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48537			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90236			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39719			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39719			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.36422			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47386			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.28057			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55452			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37592			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37325			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38216			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89850			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.00021			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.00003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38108			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.28949			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59360			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30395			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.22820			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.36257			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42383			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42383			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42383			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42383			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.13010			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.79031			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30796			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30796			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30419			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21644			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30419			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04634			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.44255			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21680			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21680			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21441			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.88382			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.17861			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.60756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.48742			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.72345			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.30959			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.41992			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.21644			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.57500	96.61327		10.57500	97.89012			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.09500	94.47190		11.09500	94.60739			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20382			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.44349			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.18567			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52409			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53779			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.95466		8.80500	103.89040			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38391			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54109			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.36523			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40362			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41160			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.44242			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41586			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59552			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59552			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59552			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28548			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.82922			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20382			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.78202			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.90968			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74072			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45940			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52024			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20515			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60145			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		100.00000	1.16920		100.00000	1.16263			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.77470		7.01000	37.38885			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	146.64088			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
CLN81	On 18/04/2028	Spot Bond		8.42500	101.37379		8.42500	129.43854			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.04000	32.47173		8.04000	142.67885			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.04000	32.86625		8.04000	142.97682			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.83223			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.71109			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41717			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38697			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39191			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52409			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35243			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53000		109.41175		8.53000	105.85403			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.51500		104.95860		8.51500	104.93469			117,507,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.83500		118.79406		9.83500	118.76290			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.98000		109.16833		7.98000	109.14499			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.42500		107.66280		9.42500	107.63541			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88500		95.49721		9.88500	95.47190			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		96.08510		10.77000	96.05742			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77000		93.73475		10.77000	93.70789			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.77584			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.81163			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.70211			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.25727			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.16227			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.22296			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.28500		91.34507		12.28500	94.15326			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.66031		100.00000	11.62351			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.19663			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.79000		98.25470		7.79000	97.08083			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.06000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.28873			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.84420			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.15637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18404			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.19337			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.76000		124.68453		6.76000	124.66188			0.00	0	33,843,513.00
DV22	On 07/02/2020	Spot Bond	8.04500		108.50632		8.04500	108.48307			64,360,000.00	8,000	32,120,000.00
DV23	On 27/02/2023	Spot Bond	8.55500		110.39454		8.55500	110.36941			17,110,000.00	2,000	115,320,000.00
E170	On 01/08/2020	Spot Bond	7.70000		132.86134		7.70000	132.83406			277,200,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.09188			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.92346			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00078			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.05192			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.66206			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82281		0.10000	131.04624			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		114.10584		2.21000	114.19729			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.26000		101.12311		2.26000	101.08218			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.30000		102.46321		2.30000	100.80437			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.32500		108.23844		9.32500	108.21164			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.17500		109.05436		9.17500	109.02734			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000		105.84734		9.82000	105.81978			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.41500		94.31375		10.41500	97.87395			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93232			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.02492			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.71728			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.78225			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.43551			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		55.10847		100.00000	54.97350			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		89.97555	100.00000	89.75610				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		93.97744	100.00000	93.74249				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		89.02439	100.00000	88.80779				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		87.81499	100.00000	87.60981				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		83.57392	100.00000	83.39302				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.26901	3.00000	129.21414				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94000		106.57281	10.94000	106.54197				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.12031				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.66144				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.01980				0.00	0	5,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.48500		83.91906	9.48500	97.04083				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.11642				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.08807				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.99615				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.97259				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.10928				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.07780				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.91831				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.94668				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.89532				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.93748				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.88689				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.92202				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.42000		103.20930	6.42000	103.19139				25,798,128,000.00	4,018,400	2,150,000.00
ES18	On 20/04/2018	Spot Bond	7.29000		107.21700	7.29000	107.19603				3,799,555,290,000.00	521,201,000	154,646,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.18000	113.77812	8.18000	113.75333				9,271,212,000,000.00	1,133,400,000	232,275,000.00
ES26	On 02/04/2026	Spot Bond	8.63500	94.26585	8.63500	94.24396				2,697,660,350,000.00	312,410,000	134,210,000.00
ES33	On 15/09/2033	Spot Bond	9.43000	83.32411	9.42500	83.34148				9,314,143,020,000.00	987,714,000	1,145,124,000.00
ES42	On 25/04/2042	Spot Bond	9.69500	91.99814	9.69500	92.39474				1,648,150,000,000.00	170,000,000	85,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.83767				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.87866				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25695				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70670				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44608				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	100.00000	35.89212	100.00000	100.00000				25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.13479	100.00000	12.10540				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.80896	100.00000	11.78035				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.00375				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.04862				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.13825				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.22767				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88000	102.51225	6.88000	102.49310				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.96500	100.68121	8.96500	100.65708				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.48075				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48068				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.51413				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.84642				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.76500	108.45229	10.76500	108.42123				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.76980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.09000		123.92182	2.09000	124.70323				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000		132.62723	2.12000	266.62167				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.46000		95.78912	2.46000	102.22315				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.76000		98.17998	2.76000	143.81299				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.63386	2.77000	190.02562				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.19000		112.12992	7.19000	112.10804				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06400		57.49352	8.06400	56.80610				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.70628	9.49700	35.81613				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.46435	9.73000	34.55746				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.47726				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.33368				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.29995				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.91132				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.29475				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.29475				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.93595				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.27164				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.47117				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.62606				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40106				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.44530				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.74949				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.43534	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.43534	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.61636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43711			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53765			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58239			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41426			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.29068			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64477			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42915			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.34974		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50915			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60968			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45941			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49117			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57871			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53607			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60444			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64216			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57713			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55872			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49911			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48959			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61808			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61021			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58869			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61912			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	12.40814	100.09221	12.37773			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.38497			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.46874			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.53016			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.18520			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.43443			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	100.43985			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.39724			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.40522			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.54555			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.47652			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.46004			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.39724			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	50.99562	13.22500	50.97739			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.37164			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.37218			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.57347			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.39137			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond		3.70500	87.38621	3.70500	90.36828			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.41054			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.41054			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	101.03559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20382			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.59633			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.38391			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.37378			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.48006			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.44614			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.93247			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.85898			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.62559			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.51918			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.71494			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43599			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43337			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.67202			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.77188			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36601			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47572			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33000	119.47562		3.33000	113.84534			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44196			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44681			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.45486		3.31000	114.01168			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.11000	98.96502		1.11000	119.12031			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.33000	106.49250		3.33000	113.84534			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.09000	104.52128		2.09000	120.52920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.16000	103.49082		2.16000	123.84888			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67891			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69196			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70486			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37939			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43876			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51841			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49798			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41746			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64028			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41692			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.25848		100.00000	8.23826			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.83873		100.00000	9.80767			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.23000	138.85139		4.23000	138.78762			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.98537			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90776			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	104.07101			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.32267			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.85441			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.23937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.14965			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.63000	127.32306		2.63000	255.95512			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.13000	132.52068		2.13000	266.40740			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.85000	125.11490		2.85000	251.51462			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.46000	102.70226		2.46000	121.34441			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.37602			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.99000	121.83622		1.99000	121.78779			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64955			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01468			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.25641			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31305			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.94000	90.42193		2.94000	90.38369			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.55145		104.97509	13.51679			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	17.59900		101.07593	17.55549			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	9.82612		100.44759	9.80196			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.42714			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	16.03911		100.76967	15.99956			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.10745			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.60000	99.16985		2.60000	99.12876			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.40693			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.13722			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.42000	96.25778		2.42000	102.63213			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.18620			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.45000	95.97001		2.45000	102.32523			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.91085			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.33000	130.39802		2.33000	332.16349			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23495			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.24054			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.16348			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10330			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.83660			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.73979			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.02751			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		100.00000	35.89212		100.00000	35.62272			2,500,000,000,000.00	25,000,000	25,000,000.00
FRX14	On 01/09/2014	Spot Bond		5.78000	103.25454		5.78000	103.23829			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.14000	104.15513		6.14000	104.13773			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.13000	102.82910		7.13000	102.80920			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.57500	103.69366		7.57500	103.67236			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.74500	115.47999		7.74500	110.21037			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.32000	106.83004		8.32000	106.80639			24,984,960,000.00	3,003,000	3,500,000.00
FRX20	On 01/10/2020	Spot Bond		8.57500	105.70147		8.57500	101.11667			17,150,000,000.00	2,000,000	2,000,000.00
FRX23	On 28/02/2023	Spot Bond		9.29500	91.32491		9.29500	91.30200			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.40000	112.79676		9.40000	112.76845			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.19500	95.68891		10.19500	95.66305			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.40000	81.80172		10.40000	77.78349			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.30318			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.31991			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.33348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.33890			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.35239			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.37400			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.39020			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46030			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42077			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.86500	101.83126		8.86500	101.80712			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
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05732			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.01238			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.73783			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98543			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.91257			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.69400			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.60780			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31546			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34694			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.40780			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.48331			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.58816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.56920			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.90222			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.91433			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61964			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.93333			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.52753			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20344			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33131			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.86464			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.49102			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.24763			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.14329			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.01137			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.55194			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.56840	103.66255	7.56840	100.72025					0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.63139			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.92156	103.73278	7.92156	108.65492					0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.73352			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.37238		103.82777		8.37238	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.85834			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.87260			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.90160			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.89745			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84000		111.81100		7.84000	111.78764			31,360,000.00	4,000	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.99794		1.90000	271.38915			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.16780		1.88000	271.82766			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.34000		100.96534		9.34000	100.94030			9,340,000.00	1,000	23,778,000.00
HWAY35	On 31/07/2035	Spot Bond	9.36000		100.76934		9.36000	100.74429			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		31.67760		100.00000	31.53677			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.22015		100.00000	9.17916			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		35.89212		100.00000	100.00000			75,000,000,000.00	750,000,000	250,000,000.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		17.94606		100.00000	100.00000			46,800,000,000.00	468,000,000	156,000,000.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		8.97303		100.00000	100.00000			261,200,000,000.00	2,612,000,000	1,105,000,000.00
I2025	On 31/01/2025	Spot Bond	1.84000		108.81669		1.81000	109.10261			211,682,242,480.00	115,044,697	1,023,255,504.00
I2038	On 31/01/2038	Spot Bond	2.34000		105.36190		2.34000	105.31903			874,684,287,360.00	373,796,704	464,334,460.00
I2046	On 31/03/2046	Spot Bond	2.44000		101.95678		2.44000	101.91496			929,640,000,000.00	381,000,000	459,000,000.00
I2050	On 31/12/2050	Spot Bond	2.41000		109.65951		2.40000	109.87969			136,003,310,690.00	56,432,909	74,278,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.08000		105.16169		7.08000	105.14148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.70376			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62863			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.50925			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.74715			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.69000	101.49167		6.69000	101.47358			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.58000	104.88041		7.58000	104.85886			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.21500	107.18464		8.21500	107.16081			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.62000	100.71115		6.62000	104.91496			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.37570			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89000			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.08000	110.57133		4.08000	110.52121			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.40000	103.39943		7.40000	103.37901			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11264			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.18461			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.93000	105.58570		0.93000	125.02749			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.06000	105.77834		2.06000	124.98017			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13819			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.98402			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.88500	103.47781		7.88500	103.45583			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57437			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21849			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95812			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.39500	100.79290		8.39500	100.77026			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.93000	93.78801		8.93000	93.76574			8,930,000.00	1,000	300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond		7.96500	85.41248		7.96500	97.82378			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.98000	108.61204		8.98000	102.28464			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19055			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.22935			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.34000	106.19452		7.34000	101.15870			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.17500	106.93439		8.17500	101.29132			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00248		100.00000	0.00248			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.38941		5.00000	99.87863			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.38941		5.00000	99.87863			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.97091		5.00000	100.95736			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.89211		5.00000	99.87863			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.29583		4.00000	100.28486			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.08245			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02550			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23282			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.51517		9.20000	107.48861			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19944			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19944			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08813			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.79326		100.00000	7.77417			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.31042			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.06482			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94883			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.08000	100.39102		9.08000	100.36640			0.00	0	500,000.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.71766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.87420			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45126			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.63422			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.35767		100.00000	4.34406			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.22914		5.35000	99.17144			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.70307		5.45000	98.64492			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.50000	98.58870		5.50000	98.53015			1,650,000,000,000.00	300,000,000	150,000,000.00
INA404	On 21/01/2014	Spot Bond		100.00000	78.15846		100.00000	77.99145			10,000,000,000,000.00	100,000,000	100,000,000.00
IND341	On 08/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06279			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93247			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22713			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.76359	102.90621		10.76359	101.98325			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.76359	100.79627		10.76359	100.60292			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.35874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78913			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35130			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.14069		6.50000	100.12309			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42383			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.17199			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78982			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78982			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89738			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.00517			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.65991			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.46185			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41967			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.94204			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.93302			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.62853			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.79842			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33431			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.53455			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.31918			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.98444			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.55522			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56045			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31675			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34392			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19291			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19291			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.62951			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	90.56588		100.00000	90.34765			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.24073			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75285			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93219			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.93051			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92944			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.09000	102.08294		8.09000	102.06082			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.16000	101.62159		6.16000	101.60491			12,320,000.00	2,000	2,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64739			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.46500	104.69584		8.46500	104.67186			25,395,000.00	3,000	600,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01241			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.03266			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.36603			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.26000	106.72234		8.26000	106.69874			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.59500			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.73372			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.15000	97.63263		3.15000	115.35241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.94000		93.16917		3.94000	125.09795			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.16697			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.98010			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.89505			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.58501			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.26853			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.32030			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.81000		88.70714		3.81000	89.44181			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.81000		88.63319		3.81000	95.39460			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.64129			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.26209			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.79687			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.45126			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.46500		113.98537		11.46500	113.95085			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.73289			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.94000		92.18041		3.94000	125.09795			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70962			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000		95.01188		5.25000	99.95687			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000		99.91377		5.25000	99.85637			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.81336		5.25000	99.75608			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.71315		5.25000	99.65598			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.35000		99.60581		5.35000	99.54767			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.35000		99.50412		5.35000	99.44610			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.40263		5.35000	99.34473			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.30135		5.35000	99.24357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond		5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.67398		5.45000	98.61587			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.15393			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.34604			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.35628			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.26641			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10272			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42635			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.17682			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.12727			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91785			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.17185			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.85195			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.95833			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.68664			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93061			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93007			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92901			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93382			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80563			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34599			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38713			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.02466			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		95.33679	100.00000	95.09044				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		86.50008	100.00000	86.29798				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		58.21848	100.00000	58.03672				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		66.35234	100.00000	66.22645				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.38250				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		45.06212	100.00000	44.95296				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.91160				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.18909	100.00000	15.15229				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.90637				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		61.01425	100.00000	60.82376				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.79332				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.61993				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.42000		147.40567	8.42000	140.65434				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.48975				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.74470				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.15518				0.00	0	1,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.56500		98.33531	8.56500	98.31289				231,255,000.00	27,000	1,010,000.00
LGL03	On 03/04/2018	Spot Bond	8.61500		68.54334	8.61500	96.58207				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.08000		107.84571	9.08000	101.82427				9,080,000.00	1,000	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.74597				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.33000		102.29108	11.33000	102.26028				222,068,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.81854				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.98539				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.98572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88535			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.52920			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.12879			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.59164			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91032			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.00243			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00903			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90273			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.65117			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.35954			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51796			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15212			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57317			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45960			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50016			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.43562			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	97.25117	100.00000	100.00000	96.99922			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	92.41456	100.00000	100.00000	92.18695			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	81.33500	100.00000	100.00000	66.24213			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	55.37940	100.00000	100.00000	55.24376			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.22098	100.00000	100.00000	43.11628			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.06189	100.00000	100.00000	14.02746			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.33080	100.00000	100.00000	34.24672			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	93.11224	100.00000	100.00000	92.87532			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.31500	103.01244		8.31500	102.98951			8,315,000.00	1,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53112			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.45087			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.49097			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.05093			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.05133			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05325			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.78870			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.87864			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.70000	102.47173		7.70000	102.45046			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.38500	106.44312		8.38500	106.41936			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.25000	106.95139		9.25000	106.92511			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.45000	107.24609		5.45000	107.23033			126,440,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.33616			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34970			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.28000	104.83818		9.28000	104.95231			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.23000	102.84937		7.23000	102.82919			14,460,000.00	2,000	25,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.76317			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.62500	103.66439		8.62500	103.64048			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72976			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.32500	103.55941		8.32500	103.53634			16,650,000.00	2,000	2,200,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		5.93000	105.57590		5.93000	105.55914			23,720,000.00	4,000	900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	79.52070		100.00000	79.34783			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.28000	105.63869		7.28000	105.61816			139,776,000,000.00	19,200,000	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.27000	108.35296		8.27000	108.32909			24,810,000.00	3,000	700,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	77.16702		100.00000	77.00422			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.38500	103.64006		5.38500	103.62481			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.64080		100.89771	6.62458			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.72846		100.61875	6.71207			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	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.92714			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.95040			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96601			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.98306			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99854			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.00615			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09943			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20799			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27831		100.00000	0.27763			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27831		100.00000	0.27763			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.73500	100.29836		8.73500	100.27506			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.03000	106.04566		7.03000	101.13198			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.61391			0.00	0	10,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.56729			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98861			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.52460			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18068			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.15747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.26182				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.88000		107.26960	6.88000	107.24956				19,264,000,000.00	2,800,000	10,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.83766				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.23500		115.52572	8.23500	115.49997				24,803,820,000.00	3,012,000	3,305,000.00
NBK4	On 28/10/2024	Spot Bond	10.59500		32.87552	10.59500	32.86645				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.33000		107.95158	7.33000	107.93035				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.57462				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.66525				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.48000		101.24713	6.48000	101.22966				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.49792				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.53000		104.48377	7.53000	104.46244				22,590,000.00	3,000	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.29698				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	100.88025				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.20173				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01669				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.90656				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.72792				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	85.56799				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.68656				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	101.44061				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.57730				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.37584				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92249				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.65636				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70309				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54803				0.00	2,000,000	1,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.11930				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.07702				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36724				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34562				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01785				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.33235				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.32676				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32648				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.03000	105.10107	8.03000	105.07821				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.63928				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.71000	102.52533	5.71000	102.50959				0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00388				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.71500	118.40687	11.71500	118.37025				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.15191				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.78188				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.85024				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.14000	159.94690	2.14000	159.88265				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.33000	107.19060	8.33000	107.16683				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.44864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.87531			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.87531			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.96000		108.71153		8.96000	108.68535			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.85849			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.13230			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.81327			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.80520			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.83856			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.16000		108.69417		9.16000	110.13262			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.87193			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83860			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.85854			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.36000		108.67719		9.36000	108.64986			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.92522			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.88525			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.87186			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.12451			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.04345			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.89850			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.15500		137.49454		4.15500	137.43168			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.53000		107.53419		6.53000	107.51542			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.05500		121.79329		8.05500	121.76701			51,552,000,000.00	6,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.50500		128.76617		8.50500	128.73703			78,331,050,000.00	9,210,000	7,605,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500		167.19409		2.03500	167.12738			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.10000		130.03921		9.10000	130.00759			56,420,000,000.00	6,200,000	3,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.86041			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.86432			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.60471			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.26815			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.16404			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31360			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.91211			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.17665			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.05676		100.00000	17.01544			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.38772		100.00000	21.33590			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.31000	108.99647		6.31000	108.97797			31,550,000.00	5,000	4,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.15000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.00669		100.00000	38.91220			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.35402			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43293			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.59753			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.85962			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.71325			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30889			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83881			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.39076			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.38369			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42956			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.39205			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45424			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.42609			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.40747			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48149			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.44854			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.42545			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.24639			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28624			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30417			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.34402			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51532			0.00	0	100,000,000.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55515			0.00	0	125,000,000.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.99616			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41359			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08000		107.55655		6.08000	107.53876			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.33000		95.23486		5.33000	95.22103			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000		39.15090		7.84000	39.14268			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.04000		114.34581		6.08000	114.24885		200,111,452,746,920.00	33,131,035,223	15,801,504,000.00	
R158	On 15/09/2015	Spot Bond	6.08000		114.26775		6.08000	114.24885			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.98000		89.26017		5.98000	89.24565			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08000		120.58879		6.08000	120.56885			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.91000		84.32029		5.91000	84.30673			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.01000		123.24564		8.02000	123.12760		188,203,981,803,660.00	23,496,127,566	11,447,077,306.00	
R187P	On 21/12/2026	Spot Bond	7.76000		36.62313		7.76000	36.61552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond		7.68000	34.31151		7.68000	34.30445		0.00	0	0.00
R197		On 07/12/2023	Spot Bond		1.65000	277.04026		1.63000	277.38198		1,048,135,154,550.00	635,233,427	321,884,000.00
R201		On 21/12/2014	Spot Bond		4.98000	106.98297		4.96000	106.99232		12,633,363,600,000.00	2,536,820,000	1,241,810,000.00
R202		On 07/12/2033	Spot Bond		2.28000	204.36527		2.28000	204.28240		8,262,549,654,360.00	3,623,925,287	1,542,354,835.00
R2023		On 28/02/2023	Spot Bond		7.65000	101.52616		7.68500	101.27299		58,370,333,850,000.00	7,630,109,000	5,553,040,865.00
R203		On 15/09/2017	Spot Bond		6.69500	105.87828		6.76500	105.61318		106,406,386,645,000.00	15,893,411,000	7,168,503,060.00
R2030		On 31/01/2030	Spot Bond		8.61000	95.11617		8.61000	96.23067		688,800,000,000.00	80,000,000	60,000,000.00
R2037		On 31/01/2037	Spot Bond		8.98000	96.98574		8.98000	96.96259		36,430,459,120,000.00	4,056,844,000	2,612,122,000.00
R204		On 21/12/2018	Spot Bond		6.91500	107.09969		6.96500	106.85869		80,471,093,891,400.00	11,637,179,160	4,560,832,452.00
R2048		On 28/02/2048	Spot Bond		9.02000	98.12492		9.02000	98.10100		38,959,193,020,000.00	4,319,201,000	1,781,381,255.00
R206		On 15/01/2014	Spot Bond		5.16000	102.36081		5.20000	102.33580		10,066,850,400,000.00	1,950,940,000	900,140,000.00
R207		On 15/01/2020	Spot Bond		7.24500	101.74242		7.28000	101.54907		98,872,714,556,280.00	13,647,027,544	5,637,942,871.00
R208		On 31/03/2021	Spot Bond		7.38500	96.60426		7.42500	96.36378		74,782,998,006,500.00	10,126,336,900	6,608,875,792.00
R209		On 31/03/2036	Spot Bond		8.79500	75.43157		8.79000	75.45280		154,501,336,683,500.00	17,566,951,300	9,237,296,641.00
R210		On 31/03/2028	Spot Bond		2.05000	156.70238		2.04000	156.82962		442,685,802,700.00	215,944,294	686,517,856.00
R211		On 31/01/2017	Spot Bond		0.23000	127.88274		0.23000	127.83798		66,709,884,020.00	290,042,974	262,140,000.00
R212		On 31/01/2022	Spot Bond		1.49000	130.42741		1.49000	130.37732		1,981,880,932,190.00	1,330,121,431	892,377,704.00
R213		On 28/02/2031	Spot Bond		8.62500	86.27920		8.61500	86.33880		127,201,974,375,000.00	14,748,055,000	6,856,659,720.00
R214		On 28/02/2041	Spot Bond		8.97500	75.63784		8.97500	75.61949		92,166,303,350,000.00	10,269,226,000	8,225,716,204.00
R225C		On 15/03/2014	Spot Bond		4.82000	97.99421		4.82000	97.98153		0.00	0	0.00
R226C		On 15/09/2014	Spot Bond		4.93000	95.58023		4.93000	95.56737		0.00	0	0.00
R227C		On 15/03/2015	Spot Bond		6.14000	91.72539		6.14000	91.71007		0.00	0	0.00
R228C		On 15/09/2015	Spot Bond		5.98000	89.26017		5.98000	89.24565		0.00	0	0.00
R229C		On 15/03/2016	Spot Bond		5.90000	86.83243		5.90000	86.81849		0.00	0	0.00
R230C		On 15/09/2016	Spot Bond		5.91000	84.32029		5.91000	84.30673		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	4.99500	99.03772	4.99500	99.02430					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.01500	96.62097	5.01500	96.60790					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.96500	94.31238	4.96500	94.29975					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.05000	90.39630	6.05000	90.38158					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.92000	87.98543	5.92000	87.97140					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.90000	85.50067	5.90000	85.48708					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.96000	82.89624	5.96000	82.88294					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74000	78.28051	6.74000	78.26633					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79000	75.57501	6.79000	75.56122					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.97000	72.49887	6.97000	72.48530					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.95000	70.12774	6.95000	70.11465					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.93000	67.84727	6.93000	67.83464					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.92000	65.61436	6.92000	65.60217					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.24000	62.12145	7.24000	62.10938					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.22000	60.03452	7.22000	60.02289					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.34500	57.40759	7.34500	57.39628					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.31500	55.50544	7.31500	55.49455					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.28500	53.68188	7.28500	53.67138					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.25500	51.93327	7.25500	51.92316					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.21500	50.30323	7.21500	50.29349					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.17500	48.74320	7.17500	48.73381					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	43.39880	7.96000	43.38955					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	41.91778	7.92000	41.90889					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	40.50292	7.88000	40.49436					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	39.15090	7.84000	39.14268					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond		7.80000	37.85863		7.80000	37.85071			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.76000	36.62313		7.76000	36.61552			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.72000	35.44164		7.72000	35.43431			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.68000	34.31151		7.68000	34.30445			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64667			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88406			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96600			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90873			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.92469			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.34707		100.00000	12.31716			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.26153		100.00000	4.25121			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54744			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52802			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60500			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17782			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.53540			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86040			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.49770			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.54645			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92134			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.73100			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.23786			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.82282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.56401			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.09458			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	100.00000		83.80361		100.00000	83.62143			18,300,000,000,000.00	183,000,000	183,000,000.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.66850			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	102.06745			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28269			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.20148			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.96132			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.96132			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.35746			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.40095			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78913			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.62719			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.65381		12.35000	104.61974			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.67330			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.55339		100.00000	13.52055			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.60683			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15078			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.40034			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	100.00000		33.91746		100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.87988			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		89.10412		100.00000	88.88889			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.00243			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.59357	100.00000	1.58967				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.67368	100.00000	8.65267				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.98279	100.00000	15.94407				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.83415	100.00000	13.80064				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.02240				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.98349				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.72500		106.50022	8.72500	111.44759				34,908,725,000.00	4,001,000	6,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.99601				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.38000		113.53017	7.38000	113.50781				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.90476				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.81500		106.34137	8.81500	106.31630				264,450,000,000.00	30,000,000	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.55304				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.47516				0.00	10,000,000	10,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.45517				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.60805				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.57634				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.38000		107.02404	7.38000	107.00297				0.00	0	11,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.56500		99.41731	8.56500	99.39441				0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.83000		130.21602	1.83000	130.16161				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.54000		111.46695	7.54000	111.44417				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.40000		111.73150	7.40000	111.70908				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33000		111.86410	7.33000	111.84186				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16500		100.86325	8.16500	100.84096				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.47500		111.58967	7.47500	111.56706				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.44000		111.65583	7.44000	111.63331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.42633			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.61616			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.38643			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13298			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	94.96434		100.00000	94.72147			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.81500	104.08447		7.81500	104.06242			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08598			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86012			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.30825			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.31980			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.07500	109.06058		9.07500	109.03413			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.67000	106.78429		9.67000	106.75689			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.12561			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.23123			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.12168			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.83150			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.45500	105.18405		8.45500	105.16039			50,730,000.00	6,000	1,600,000.00
SBS3	On 25/05/2026	Spot Bond		8.72000	99.14826		8.72000	99.12526			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.12500	100.48342		9.12500	100.45906			109,500,000.00	12,000	306,000.00
SBS9	On 07/07/2016	Spot Bond		7.26000	113.12122		7.26000	113.09929			14,520,000.00	2,000	2,000.00
SBSI11	On 07/12/2023	Spot Bond		2.16000	132.20164		2.16000	265.76579			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.93000	105.58570		0.93000	125.02749			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.85000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.85947	5.85947	100.00000	5.84512				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.54988	153.54988	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000	109.50654	109.50654	1.50000	122.79278				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.14069	100.14069	6.50000	100.12309				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.46033				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.18596				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.60363				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.86500	102.10561	102.10561	8.86500	102.08142				62,055,000.00	7,000	103,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.26136				0.00	0	45,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.99987				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.30771				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.27859				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.15711				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38000	107.18025	107.18025	7.38000	107.15914				123,984,000,000.00	16,800,000	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.56500	107.88355	107.88355	8.56500	101.83121				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.21500	100.69789	100.69789	8.21500	100.67550				305,598,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.99439				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.89634				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.04977				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.90320				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.86500	106.97790	106.97790	7.86500	106.95536				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.15566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12995			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.89621			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.10500	94.84147		9.10500	94.81841			254,940,000.00	28,000	24,612,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74337			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27777			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49322			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.03300	87.98931		9.03300	87.96796			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.09500	87.68426		9.09500	87.66284			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.20500	105.54766		6.20500	105.53004			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.54000	95.55780		8.54000	95.53608			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42348			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.94500	101.59484		7.94500	101.57298			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.98000	112.53024		6.98000	112.50892			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.56000	100.86584		2.56000	101.20872			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.91500	101.97837		7.91500	102.76417			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.83782			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.12916			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.84335			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.44000	109.86357		9.44000	111.06013			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65143			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63806			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39979			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.83962			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.72280			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.72291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.62203				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.78021				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49073				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.43397				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.43373				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.41830				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.37615				0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.31665				0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.27347				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.12795				0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.99656				0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.81135				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64000	111.02722	6.64000	111.00730				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.58000	103.37097	8.58000	103.34713				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	61.20567	100.00000	61.07095				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	44.28376	100.00000	44.17648				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	20.95127	100.00000	20.90051				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.41000	101.18193	6.41000	101.16465				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.87527				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.13461				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.32465				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78982				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.65549				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.20665				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.33000	105.16199	7.33000	105.14143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.55218			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.83335			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.90851			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.49395			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.53984			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.78988		7.83000	101.76864			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46871			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52607			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61999			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46871			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52607			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.70957			7.16000	101.53466			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.63851			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62932			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.84952			0.00	0	3,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.81971			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.72024			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.61721			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.20107			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.26139			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.38823		8.73000	101.75966			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.34620			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.51201			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.09935			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.10468		101.06155	7.08731			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.45952			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.70769			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.66603			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.75779			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.72940			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46845			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.50062			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52360			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.50062			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.52360			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.53509			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48684			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52360			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64998			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.64998			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64998			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.83376			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.87970			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.82227			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.74064			0.00	0	3,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.79801			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.77506			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.26803			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.03000		110.88808		8.03000	110.86424			16,060,000.00	2,000	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond		7.47000	96.50722		7.47000	96.42516			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.66500	109.23602		7.66500	109.21370			657,687,660,000.00	85,804,000	107,904,000.00
TN20	On 17/09/2020	Spot Bond		8.45500	111.24948		8.45500	111.22403			3,294,084,910,000.00	389,602,000	276,613,783.00
TN23	On 06/11/2023	Spot Bond		8.72500	118.34178		8.72500	118.31432			2,167,290,000,000.00	248,400,000	104,220,000.00
TN25	On 19/08/2025	Spot Bond		9.06000	104.50463		9.06000	104.47947			3,859,560,000,000.00	426,000,000	143,000,000.00
TN27	On 14/11/2027	Spot Bond		9.09500	102.08089		9.09500	102.05622			366,592,165,000.00	40,307,000	18,507,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.28903			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.86516			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.18578			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00382			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.03284			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.03580			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.17891			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.47557			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00782			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00993			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01117			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.29491		10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.28756		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.28809		100.00000	10.26156			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.24335			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.20784			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.22255			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.77540			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.12236			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.50414			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.88681			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.61918			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.84952			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.65167			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.61283			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.38970			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.34803			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.35858			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.32658			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.28236			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92739			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.83751			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.80963			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72973			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		100.00000	93.83033		100.00000	93.58974			61,300,000,000,000.00	613,000,000	506,000,000.00
TWC029	On 13/01/2014	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.50164			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.97337			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27521			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.84532			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.82500	111.15857		8.82500	111.13205			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.78643			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02463			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.10500	104.26385		9.10500	104.23821			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	94.74753		100.00000	94.50644			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	94.85228		100.00000	94.61093			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	94.88720		100.00000	94.64576			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15591			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.19996			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11208			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.15316			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.15495			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17510			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18058			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.65000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.44000	119.01042		6.44000	118.98992			6,440,000,000.00	1,000,000	97,000,000.00
WS05	On 01/08/2018	Spot Bond		0.66000	239.91849		0.66000	239.83175			0.00	0	45,115,000.00
WSP1	On 28/05/2015	Spot Bond		6.48000	107.15264		6.48000	107.13408			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.27000	108.74491		7.27000	108.72382			0.00	0	86,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.52000	110.00316		7.52000	109.98111			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.90500	108.87671		7.90500	108.85378			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.96500	109.14322		7.96500	109.12006			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond		4.99500	99.32040		4.99500	99.30691			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.03000	90.28583		6.03000	90.27125			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.98500	97.71786		4.98500	97.70482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	4.99500	96.50961		4.99500	96.49667			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96000	88.80368		5.96000	88.78943			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.97500	94.57111		4.97500	94.55849			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03000	90.27125		6.03000	90.25668			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.91000	66.66205		6.91000	66.64954			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.57635		100.00000	24.52972			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.00857		100.00000	12.98389			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1,834,661,990,564,610.00</b>	<b>17,990,454,816</b>	<b>99 998 190 821.00</b>
<b>Grand Total:</b>										<b>1,834,662,330,240,740.00</b>	<b>17,990,486,871</b>	<b>100 000 310 739.00</b>