



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 02/07/2013

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 08/07/2013	Any day expiry	9.90810	9.90810		9.89780	9.89780		17.09	0.00	0	550.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Call	24.03240	0.02403	28.48430	0.02848	24.032	21.55	0	0.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Put	295.93240	0.29593	310.68430	0.31068	295.932	21.55	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Call	908.38150	0.90838	898.23790	0.89824	908.381	27.12	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Put	0.28150	0.00028	0.43790	0.00044	0.281	27.12	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Call	898.40170	0.89840	888.27130	0.88827	898.402	27.02	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Put	0.30170	0.00030	0.47130	0.00047	0.302	27.02	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Call	61.83660	0.06184	68.61900	0.06862	61.837	18.37	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Put	133.73660	0.13374	150.81900	0.15082	133.737	18.37	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Call	918.36260	0.91836	908.20680	0.90821	918.363	27.22	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Put	0.26260	0.00026	0.40680	0.00041	0.263	27.22	0	0.00
\$ / R	On 11/07/2013	Any day expiry			9.91100	9.91100	9.90150	9.90150		17.60	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	36.71510	0.03672	40.70170	0.04070	36.715	20.94	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	315.71510	0.31572	329.20170	0.32920	315.715	20.94	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	44.70050	0.04470	49.15350	0.04915	44.701	20.36	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	273.70050	0.27370	287.65350	0.28765	273.700	20.36	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	42.97040	0.04297	47.33230	0.04733	42.970	20.48	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	281.97040	0.28197	295.83230	0.29583	281.970	20.48	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	41.30930	0.04131	45.57890	0.04558	41.309	20.60	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	290.30930	0.29031	304.07890	0.30408	290.309	20.60	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	98.39000	0.09839	103.75270	0.10375	98.390	18.06	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	127.39000	0.12739	142.25270	0.14225	127.390	18.06	0	0.00
\$ / R	On 22/07/2013	Any day expiry			9.92610	9.92610	9.91720	9.91720		17.19	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	61.69810	0.06170	65.99790	0.06600	61.698	19.31	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	395.59810	0.39560	408.79790	0.40880	395.598	19.31	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	724.01960	0.72402	718.26890	0.71827	724.020	18.92	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	7.91960	0.00792	11.06890	0.01107	7.920	18.92	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	229.86770	0.22987	232.02510	0.23203	229.868	17.26	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	103.76770	0.10377	114.82510	0.11483	103.768	17.26	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	733.68550	0.73369	727.85640	0.72786	733.686	18.98	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	7.58550	0.00759	10.65640	0.01066	7.585	18.98	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	94.58010	0.09458	100.00790	0.10001	94.580	18.28	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	278.48010	0.27848	292.80790	0.29281	278.480	18.28	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,626.30430	1.62630	1,617.53870	1.61754	1,626.304	25.45	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 22/07/2013	Any day expiry	8.30	Put	0.20430	0.00020	0.33870	0.00034	0.204	25.45	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	743.36520	0.74337	737.45910	0.73746	743.365	19.05	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	7.26520	0.00727	10.25910	0.01026	7.265	19.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.93160	9.93160	9.92290	9.92290		17.39	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	896.00790	0.89601	889.75990	0.88976	896.008	18.80	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	4.40790	0.00441	6.85990	0.00686	4.408	18.80	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	599.38380	0.59938	595.84910	0.59585	599.384	17.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	17.78380	0.01778	22.94910	0.02295	17.784	17.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,631.87430	1.63187	1,623.33560	1.62334	1,631.874	23.91	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.27430	0.00027	0.43560	0.00044	0.274	23.91	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,531.98920	1.53199	1,523.52570	1.52353	1,531.989	23.18	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.38920	0.00039	0.62570	0.00063	0.389	23.18	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	312.79820	0.31280	314.94420	0.31494	312.798	17.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	81.19820	0.08120	92.04420	0.09204	81.198	17.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	886.22060	0.88622	880.04150	0.88004	886.221	18.75	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	4.62060	0.00462	7.14150	0.00714	4.621	18.75	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	876.44300	0.87644	870.33400	0.87033	876.443	18.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	4.84300	0.00484	7.43400	0.00743	4.843	18.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	88.41890	0.08842	93.49940	0.09350	88.419	18.82	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	356.81890	0.35682	370.59940	0.37060	356.819	18.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	457.78000	0.45778	457.60920	0.45761	457.780	17.09	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	36.18000	0.03618	44.70920	0.04471	36.180	17.09	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	385.80240	0.38580	386.88600	0.38689	385.802	17.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	54.20240	0.05420	63.98600	0.06399	54.202	17.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,731.79390	1.73179	1,723.20350	1.72320	1,731.794	24.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.19390	0.00019	0.30350	0.00030	0.194	24.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,681.83050	1.68183	1,673.26360	1.67326	1,681.830	24.27	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.23050	0.00023	0.36360	0.00036	0.231	24.27	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	219.03670	0.21904	221.93940	0.22194	219.037	17.32	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	137.43670	0.13744	149.03940	0.14904	137.437	17.32	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,831.73750	1.83174	1,823.11160	1.82311	1,831.738	25.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.13750	0.00014	0.21160	0.00021	0.138	25.37	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.93850	9.93850	9.93010	9.93010		17.22	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	834.65300	0.83465	829.71770	0.82972	834.653	16.96	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	6.15300	0.00615	9.61770	0.00962	6.153	16.96	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	854.03650	0.85404	848.89970	0.84890	854.036	16.99	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	5.53650	0.00554	8.79970	0.00880	5.536	16.99	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	844.33750	0.84434	839.30040	0.83930	844.338	16.98	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	5.83750	0.00584	9.20040	0.00920	5.838	16.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.97580	9.97580	9.96680	9.96680		16.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	765.89880	0.76590	764.30820	0.76431	765.899	15.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	30.09880	0.03010	37.50820	0.03751	30.099	15.84	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	721.79670	0.72180	721.02600	0.72103	721.797	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	35.99670	0.03600	44.22600	0.04423	35.997	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	713.08110	0.71308	712.47760	0.71248	713.081	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	37.28110	0.03728	45.67760	0.04568	37.281	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	704.40200	0.70440	703.96670	0.70397	704.402	15.81	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	38.60200	0.03860	47.16670	0.04717	38.602	15.81	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	539.82830	0.53983	542.87450	0.54287	539.828	15.77	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	74.02830	0.07403	86.07450	0.08607	74.028	15.77	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	474.95770	0.47496	479.55400	0.47955	474.958	15.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	99.15770	0.09916	112.75400	0.11275	99.158	15.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,677.24870	1.67725	1,668.72920	1.66873	1,677.249	19.12	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	1.44870	0.00145	1.92920	0.00193	1.449	19.12	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	408.84230	0.40884	414.94560	0.41495	408.842	16.20	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	133.04230	0.13304	148.14560	0.14815	133.042	16.20	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	327.19430	0.32719	334.91740	0.33492	327.194	16.53	0.00	0	4,400.00

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 26/08/2013	Any day expiry	9.84	Put	191.39430		0.19139		208.11740	0.20812	191.394	16.53	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,776.87260		1.77687		1,768.21390	1.76821	1,776.873	19.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	1.07260		0.00107		1.41390	0.00141	1.073	19.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,727.04670		1.72705		1,718.45210	1.71845	1,727.047	19.35	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	1.24670		0.00125		1.65210	0.00165	1.247	19.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.00670		10.00670		9.99640	9.99640		16.76	0.00	9,547	668,637.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,267.53200		1.26753		1,259.55840	1.25956	1,267.532	16.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	10.83200		0.01083		13.15840	0.01316	10.832	16.59	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,219.06700		1.21907		1,211.37630	1.21138	1,219.067	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	12.36700		0.01237		14.97630	0.01498	12.367	16.41	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,170.80870		1.17081		1,163.42970	1.16343	1,170.809	16.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	14.10870		0.01411		17.02970	0.01703	14.109	16.24	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,027.54890		1.02755		1,021.29470	1.02129	1,027.549	15.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	20.84890		0.02085		24.89470	0.02489	20.849	15.70	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	847.12180		0.84712		843.38940	0.84339	847.122	15.67	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	40.42180		0.04042		46.98940	0.04699	40.422	15.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	761.32650		0.76133		759.09460	0.75909	761.326	15.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	54.62650		0.05463		62.69460	0.06269	54.626	15.65	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	719.75620		0.71976		718.32080	0.71832	719.756	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	63.05620		0.06306		71.92080	0.07192	63.056	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	679.15340		0.67915		678.53810	0.67854	679.153	15.63	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	72.45340		0.07245		82.13810	0.08214	72.453	15.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	601.09780		0.60110		602.16730	0.60217	601.098	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	94.39780		0.09440		105.76730	0.10577	94.398	15.62	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	565.53570		0.56554		567.39200	0.56739	565.536	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	108.83570		0.10884		120.99200	0.12099	108.836	15.73	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	505.00310		0.50500		508.20330	0.50820	505.003	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	138.30310		0.13830		151.80330	0.15180	138.303	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	498.55840		0.49856		501.90010	0.50190	498.558	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	141.85840		0.14186		155.50010	0.15550	141.858	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	492.16880		0.49217		495.65200	0.49565	492.169	15.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	145.46880		0.14547		159.25200	0.15925	145.469	15.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	467.18480		0.46718		471.21260	0.47121	467.185	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	160.48480		0.16048		174.81260	0.17481	160.485	16.07	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	437.23670		0.43724		441.90400	0.44190	437.237	16.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	180.53670		0.18054		195.50400	0.19550	180.537	16.19	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	408.71030		0.40871		413.96990	0.41397	408.710	16.30	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	202.01030		0.20201		217.56990	0.21757	202.010	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	381.60080		0.38160		387.39920	0.38740	381.601	16.42	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	224.90080		0.22490		240.99920	0.24100	224.901	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	355.88940		0.35589		362.17440	0.36217	355.889	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	249.18940		0.24919		265.77440	0.26577	249.189	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	308.57420		0.30857		315.66510	0.31567	308.574	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	301.87420		0.30187		319.26510	0.31927	301.874	16.76	0.00	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	284.19800		0.28420		291.52270	0.29152	284.198	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	337.49800		0.33750		355.12270	0.35512	337.498	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	268.96120		0.26896		276.39910	0.27640	268.961	17.13	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	362.26120		0.36226		379.99910	0.38000	362.261	17.13	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	261.63550		0.26164		269.11780	0.26912	261.635	17.20	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	374.93550		0.37494		392.71780	0.39272	374.936	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	234.20720		0.23421		241.79320	0.24179	234.207	17.49	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	427.50720		0.42751		445.39320	0.44539	427.507	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	212.52530		0.21253		220.11360	0.22011	212.525	17.75	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	475.82530		0.47583		493.71360	0.49371	475.825	17.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	203.85340		0.20385		211.42220	0.21142	203.853	17.86	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	497.15340		0.49715		515.02220	0.51502	497.153	17.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	198.26930		0.19827		205.81790	0.20582	198.269	17.93	0.00	0	200.00

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	16/09/2013		Foreign Exchange Future	10.32	Put	511.56930	0.51157	529.41790	0.52942	511.569	17.93	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	177.43960	0.17744	184.86000	0.18486	177.440	18.22	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	570.73960	0.57074	588.46000	0.58846	570.740	18.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	154.52090	0.15452	161.69350	0.16169	154.521	18.59	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	647.82090	0.64782	665.29350	0.66529	647.821	18.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	135.32990	0.13533	142.16260	0.14216	135.330	19.00	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	728.62990	0.72863	745.76260	0.74576	728.630	19.00	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	126.73770	0.12674	133.38350	0.13338	126.738	19.20	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	770.03770	0.77004	786.98350	0.78698	770.038	19.20	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	118.75120	0.11875	125.20230	0.12520	118.751	19.40	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	812.05120	0.81205	828.80230	0.82880	812.051	19.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	111.33070	0.11133	117.58150	0.11758	111.331	19.61	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	854.63070	0.85463	871.18150	0.87118	854.631	19.61	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	104.43340	0.10443	110.48040	0.11048	104.433	19.81	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	897.73340	0.89773	914.08040	0.91408	897.733	19.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	81.37640	0.08138	86.60360	0.08660	81.376	20.63	0.00	0	42,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,074.67640	1.07468	1,090.20360	1.09020	1,074.676	20.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	57.14110	0.05714	61.33280	0.06133	57.141	21.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,350.44110	1.35044	1,364.93280	1.36493	1,350.441	21.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	41.23640	0.04124	44.54980	0.04455	41.236	23.07	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,634.53640	1.63454	1,648.14980	1.64815	1,634.536	23.07	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	30.61170	0.03061	33.22390	0.03322	30.612	24.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,923.91170	1.92391	1,936.82390	1.93682	1,923.912	24.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	25.58860	0.02559	27.79480	0.02779	25.589	26.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,268.88860	2.26889	2,281.39480	2.28139	2,268.889	26.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	23.95570	0.02396	25.99810	0.02600	23.956	28.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,517.25570	2.51726	2,529.59810	2.52960	2,517.256	28.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,706.99110	2.70699	2,696.76440	2.69676	2,706.991	22.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.29110	0.00029	0.36440	0.00036	0.291	22.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,512.22460	1.51222	1,503.19960	1.50320	1,512.225	17.48	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	5.52460	0.00552	6.79960	0.00680	5.525	17.48	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,316.18090	1.31618	1,307.95120	1.30795	1,316.181	16.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	9.48090	0.00948	11.55120	0.01155	9.481	16.77	0.00	0	12,000.00
\$ / R	On	23/09/2013		Any day expiry			10.01710	10.01710	10.00620	10.00620		16.74	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Call	768.95890	0.76896	765.91370	0.76591	768.959	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Put	61.85890	0.06186	69.71370	0.06971	61.859	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Call	384.78880	0.38479	389.84320	0.38984	384.789	16.46	0.00	0	2,400.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Put	247.68880	0.24769	263.64320	0.26364	247.689	16.46	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Call	794.01020	0.79401	790.50970	0.79051	794.010	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Put	56.91020	0.05691	64.30970	0.06431	56.910	15.62	0.00	0	1,200.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Call	785.62430	0.78562	782.27460	0.78227	785.624	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Put	58.52430	0.05852	66.07460	0.06607	58.524	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Call	777.27370	0.77727	774.07500	0.77407	777.274	15.62	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Put	60.17370	0.06017	67.87500	0.06787	60.174	15.62	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry			10.02160	10.02160	10.01040	10.01040		16.75	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Call	817.87260	0.81787	813.60820	0.81361	817.873	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Put	56.27260	0.05627	63.20820	0.06321	56.273	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Call	493.85860	0.49386	496.28940	0.49629	493.859	16.06	0.00	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Put	172.25860	0.17226	185.88940	0.18589	172.259	16.06	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Call	834.81570	0.83482	830.26430	0.83026	834.816	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Put	53.21570	0.05322	59.86430	0.05986	53.216	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Call	826.32800	0.82633	821.91880	0.82192	826.328	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Put	54.72800	0.05473	61.51880	0.06152	54.728	15.64	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Call	1,725.97940	1.72598	1,715.62340	1.71562	1,725.979	17.99	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Put	4.37940	0.00438	5.22340	0.00522	4.379	17.99	0.00	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Call	618.99270	0.61899	618.70360	0.61870	618.993	15.63	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Put	107.39270	0.10739	118.30360	0.11830	107.393	15.63	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 26/09/2013	Any day expiry	9.60	Call	557.31660	0.55732	558.36020	0.55836	557.317	15.83	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	135.71660	0.13572	147.96020	0.14796	135.717	15.83	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,824.95840	1.82496	1,814.42550	1.81443	1,824.958	18.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	3.35840	0.00336	4.02550	0.00403	3.358	18.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,775.43650	1.77544	1,764.98750	1.76499	1,775.436	18.16	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	3.83650	0.00384	4.58750	0.00459	3.836	18.16	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.05850	10.05850	10.04740	10.04740		16.81	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	754.46250	0.75446	753.36390	0.75336	754.463	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	105.96250	0.10596	115.96390	0.11596	105.963	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	709.12970	0.70913	709.05920	0.70906	709.130	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	120.62970	0.12063	131.65920	0.13166	120.630	15.58	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	369.56820	0.36957	376.59030	0.37659	369.568	16.88	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	381.06820	0.38107	399.19030	0.39919	381.068	16.88	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	769.87820	0.76988	768.44210	0.76844	769.878	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	101.37820	0.10138	111.04210	0.11104	101.378	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	762.15250	0.76215	760.88380	0.76088	762.153	15.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	103.65250	0.10365	113.48380	0.11348	103.653	15.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.06260	10.06260	10.05160	10.05160		16.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	658.38020	0.65838	659.97090	0.65997	658.380	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	145.78020	0.14578	158.37090	0.15837	145.780	15.62	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	365.32710	0.36533	372.67730	0.37268	365.327	17.00	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	402.72710	0.40273	421.07730	0.42108	402.727	17.00	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	701.68530	0.70169	702.21600	0.70222	701.685	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	129.08530	0.12909	140.61600	0.14062	129.085	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	694.36530	0.69437	695.07090	0.69507	694.365	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	131.76530	0.13177	143.47090	0.14347	131.765	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	687.08330	0.68708	687.96590	0.68797	687.083	15.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	134.48330	0.13448	146.36590	0.14637	134.483	15.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.06680	10.06680	10.05590	10.05590		16.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	631.69900	0.63170	634.15140	0.63415	631.699	15.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	164.89900	0.16490	178.25140	0.17825	164.899	15.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	570.11040	0.57011	573.88920	0.57389	570.110	15.94	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	203.31040	0.20331	217.98920	0.21799	203.310	15.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	744.73970	0.74474	744.54470	0.74454	744.740	15.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	117.93970	0.11794	128.64470	0.12864	117.940	15.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	737.22900	0.73723	737.20890	0.73721	737.229	15.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	120.42900	0.12043	131.30890	0.13131	120.429	15.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,824.44760	1.82445	1,813.90290	1.81390	1,824.448	17.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	7.64760	0.00765	8.00290	0.00800	7.648	17.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,775.44570	1.77545	1,764.99980	1.76500	1,775.446	17.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	8.64570	0.00865	9.09980	0.00910	8.646	17.37	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	752.28640	0.75229	751.91740	0.75192	752.286	15.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	115.48640	0.11549	126.01740	0.12602	115.486	15.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.10840	10.10840	10.09860	10.09860		16.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	809.72550	0.80973	811.52320	0.81152	809.726	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	141.32550	0.14133	152.92320	0.15292	141.325	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	802.37150	0.80237	804.35230	0.80435	802.371	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	143.97150	0.14397	155.75230	0.15575	143.971	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	636.09450	0.63609	642.14770	0.64215	636.094	15.87	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	227.69450	0.22769	243.54770	0.24355	227.695	15.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,824.01620	1.82402	1,814.53320	1.81453	1,824.016	17.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	15.61620	0.01562	15.93320	0.01593	15.616	17.48	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	817.11430	0.81711	818.72980	0.81873	817.114	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	138.71430	0.13871	150.12980	0.15013	138.714	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.13060	10.13060	10.12140	10.12140		16.99	0.00	2,610	77,892.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,288.46180	1.28846	1,282.39760	1.28240	1,288.462	16.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	57.86180	0.05786	60.99760	0.06100	57.862	16.14	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	8.93	Call	1,263.33750	1.26334	1,257.51810	1.25752	1,263.338	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	60.63750	0.06064	64.01810	0.06402	60.638	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,218.61080	1.21861	1,213.25440	1.21325	1,218.611	15.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	65.91080	0.06591	69.75440	0.06975	65.911	15.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,198.96800	1.19897	1,193.82710	1.19383	1,198.968	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	68.36800	0.06837	72.42710	0.07243	68.368	15.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,174.28700	1.17429	1,169.42810	1.16943	1,174.287	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	71.58700	0.07159	75.92810	0.07593	71.587	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,027.31310	1.02731	1,026.40380	1.02640	1,027.313	15.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	96.71310	0.09671	105.00380	0.10500	96.713	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	765.19300	0.76519	768.94250	0.76894	765.193	15.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	184.59300	0.18459	197.54250	0.19754	184.593	15.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	731.15220	0.73115	735.58360	0.73558	731.152	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	200.55220	0.20055	214.18360	0.21418	200.552	15.66	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	674.52240	0.67452	682.63050	0.68263	674.522	15.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	233.92240	0.23392	251.23050	0.25123	233.922	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	668.74850	0.66875	676.95400	0.67695	668.749	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	238.14850	0.23815	255.55400	0.25555	238.148	15.80	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	613.33350	0.61333	622.41760	0.62242	613.333	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	282.73350	0.28273	301.01760	0.30102	282.733	16.07	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	587.18070	0.58718	596.64650	0.59665	587.181	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	306.58070	0.30658	325.24650	0.32525	306.581	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	514.73520	0.51474	525.12730	0.52513	514.735	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	384.13520	0.38414	403.72730	0.40373	384.135	16.59	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	471.22500	0.47123	482.05600	0.48206	471.225	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	440.62500	0.44063	460.65600	0.46066	440.625	16.86	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	406.73830	0.40674	417.94780	0.41795	406.738	17.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	546.13830	0.54614	566.54780	0.56655	546.138	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	396.45250	0.39645	407.59420	0.40759	396.453	17.45	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	565.85250	0.56585	586.19420	0.58619	565.853	17.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	364.17140	0.36417	375.03070	0.37503	364.171	17.75	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	633.57140	0.63357	653.63070	0.65363	633.571	17.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	321.10190	0.32110	331.39450	0.33139	321.102	18.21	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	740.50190	0.74050	759.99450	0.75999	740.502	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	308.05600	0.30806	318.13250	0.31813	308.056	18.37	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	777.45600	0.77746	796.73250	0.79673	777.456	18.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	283.95460	0.28395	293.77110	0.29377	283.955	18.68	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	853.35460	0.85335	872.37110	0.87237	853.355	18.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	262.25510	0.26226	271.58380	0.27158	262.255	19.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	931.65510	0.93166	950.18380	0.95018	931.655	19.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	224.67290	0.22467	232.97560	0.23298	224.673	19.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,094.07290	1.09407	1,111.57560	1.11158	1,094.073	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	193.54640	0.19355	200.71900	0.20072	193.546	20.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,262.94640	1.26295	1,279.31900	1.27932	1,262.946	20.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	173.52920	0.17353	180.00190	0.18000	173.529	20.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,392.92920	1.39293	1,408.60190	1.40860	1,392.929	20.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	156.14750	0.15615	161.94550	0.16195	156.148	21.21	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,525.54750	1.52555	1,540.54550	1.54055	1,525.548	21.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	136.43090	0.13643	141.39400	0.14139	136.431	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,705.83090	1.70583	1,719.99400	1.71999	1,705.831	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	112.82720	0.11283	116.67700	0.11668	112.827	22.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,982.22720	1.98223	1,995.27700	1.99528	1,982.227	22.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,425.38870	1.42539	1,418.18850	1.41819	1,425.389	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	44.78870	0.04479	46.78850	0.04679	44.789	16.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	97.84290	0.09784	104.31580	0.10432	97.843	24.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,317.24290	2.31724	2,332.91580	2.33292	2,317.243	24.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	95.93480	0.09593	101.76340	0.10176	95.935	25.12	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	12.50	Put	2,465.33480	2.46533	2,480.36340	2.48036	2,465.335	25.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,733.98110	2.73398	2,725.02270	2.72502	2,733.981	19.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.38110	0.00338	3.62270	0.00362	3.381	19.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,141.86550	2.14187	2,132.53510	2.13254	2,141.865	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.26550	0.01127	11.13510	0.01114	11.265	18.26	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.14450	10.14450	10.13570	10.13570		16.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	750.51270	0.75051	756.80950	0.75681	750.513	15.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	206.01270	0.20601	221.10950	0.22111	206.013	15.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	743.81090	0.74381	750.30970	0.75031	743.811	15.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	209.31090	0.20931	224.60970	0.22461	209.311	15.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	757.24970	0.75725	763.34730	0.76335	757.250	15.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	202.74970	0.20275	217.64730	0.21765	202.750	15.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.19600	10.19600	10.18730	10.18730		17.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	414.21400	0.41421	425.98420	0.42598	414.214	17.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	738.21400	0.73821	758.68420	0.75868	738.214	17.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	411.26290	0.41126	422.99800	0.42300	411.263	17.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	745.26290	0.74526	765.69800	0.76570	745.263	17.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	555.03970	0.55504	567.19480	0.56719	555.040	16.80	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	479.03970	0.47904	499.89480	0.49989	479.040	16.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	417.18680	0.41719	428.99450	0.42899	417.187	17.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	731.18680	0.73119	751.69450	0.75169	731.187	17.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.24110	10.24110	10.23190	10.23190		17.15	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,259.16570	1.25917	1,257.83090	1.25783	1,259.166	15.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	118.06570	0.11807	125.93090	0.12593	118.066	15.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,250.75370	1.25075	1,249.57260	1.24957	1,250.754	15.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	119.65370	0.11965	127.67260	0.12767	119.654	15.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,267.59350	1.26759	1,266.11050	1.26611	1,267.594	15.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	116.49350	0.11649	124.21050	0.12421	116.494	15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.26580	10.26580	10.25640	10.25640		17.13	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,166.74650	1.16675	1,168.01220	1.16801	1,166.746	15.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	150.94650	0.15095	161.61220	0.16161	150.946	15.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	927.84850	0.92785	934.96510	0.93497	927.849	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	252.04850	0.25205	268.56510	0.26857	252.048	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	921.34690	0.92135	928.64120	0.92864	921.347	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	255.54690	0.25555	272.24120	0.27224	255.547	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	914.87310	0.91487	922.34800	0.92235	914.873	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	259.07310	0.25907	275.94800	0.27595	259.073	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	858.00410	0.85800	867.09230	0.86709	858.004	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	292.20410	0.29220	310.69230	0.31069	292.204	15.77	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	827.49870	0.82750	837.48000	0.83748	827.499	15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	311.69870	0.31170	331.08000	0.33108	311.699	15.81	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	541.81150	0.54181	554.13780	0.55414	541.812	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	676.01150	0.67601	697.73780	0.69774	676.011	17.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	508.48470	0.50848	520.52090	0.52052	508.485	17.78	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	742.68470	0.74268	764.12090	0.76412	742.685	17.78	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	462.93640	0.46294	474.42360	0.47442	462.936	18.17	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	847.13640	0.84714	868.02360	0.86802	847.136	18.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	375.61130	0.37561	385.39290	0.38539	375.611	19.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,109.81130	1.10981	1,128.99290	1.12899	1,109.811	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	344.89870	0.34490	353.86520	0.35387	344.899	19.52	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,229.09870	1.22910	1,247.46520	1.24747	1,229.099	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	326.28880	0.32629	334.70540	0.33471	326.289	19.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,310.48880	1.31049	1,328.30540	1.32831	1,310.489	19.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	284.70060	0.28470	291.84580	0.29185	284.701	20.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,518.90060	1.51890	1,535.44580	1.53545	1,518.901	20.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	249.98830	0.24999	255.92710	0.25593	249.988	21.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,734.18830	1.73419	1,749.52710	1.74953	1,734.188	21.10	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	12.00	Call	221.07250	0.22107	225.88360	0.22588	221.073	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,955.27250	1.95527	1,969.48360	1.96948	1,955.273	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	196.90320	0.19690	200.68040	0.20068	196.903	22.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,181.10320	2.18110	2,194.28040	2.19428	2,181.103	22.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	187.14330	0.18714	189.57460	0.18957	187.143	23.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,421.34330	2.42134	2,433.17460	2.43317	2,421.343	23.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	182.92210	0.18292	184.27140	0.18427	182.922	24.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,617.12210	2.61712	2,627.87140	2.62787	2,617.122	24.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,584.14270	2.58414	2,574.03920	2.57404	2,584.143	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	18.34270	0.01834	17.63920	0.01764	18.343	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,100.32570	2.10033	2,090.97190	2.09097	2,100.326	17.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	34.52570	0.03453	34.57190	0.03457	34.526	17.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,638.29120	1.63829	1,632.20140	1.63220	1,638.291	16.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	72.49120	0.07249	75.80140	0.07580	72.491	16.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.26870	10.26870	10.25930	10.25930		17.13	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,294.35060	1.29435	1,293.26710	1.29327	1,294.351	15.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	125.65060	0.12565	133.96710	0.13397	125.651	15.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,285.98360	1.28598	1,285.05280	1.28505	1,285.984	15.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	127.28360	0.12728	135.75280	0.13575	127.284	15.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,302.73720	1.30274	1,301.50250	1.30150	1,302.737	15.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	124.03720	0.12404	132.20250	0.13220	124.037	15.71	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.36840	10.36840	10.36200	10.36200		17.28	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	854.35690	0.85436	867.44950	0.86745	854.357	16.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	435.95690	0.43596	455.44950	0.45545	435.957	16.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	849.58350	0.84958	862.70660	0.86271	849.584	16.26	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	441.18350	0.44118	460.70660	0.46071	441.183	16.26	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	859.16400	0.85916	872.22510	0.87223	859.164	16.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	430.76400	0.43076	450.22510	0.45023	430.764	16.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.39480	10.39480	10.38960	10.38960		17.37	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,372.44450	1.37244	1,376.57890	1.37658	1,372.445	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	177.64450	0.17764	186.97890	0.18698	177.645	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,094.11050	1.09411	1,103.81950	1.10382	1,094.111	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	289.31050	0.28931	304.21950	0.30422	289.310	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,087.76760	1.08777	1,097.61040	1.09761	1,087.768	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	292.96760	0.29297	308.01040	0.30801	292.968	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,081.45240	1.08145	1,091.43250	1.09143	1,081.452	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	296.65240	0.29665	311.83250	0.31183	296.652	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	995.96220	0.99596	1,007.82540	1.00783	995.962	15.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	351.16220	0.35116	368.22540	0.36823	351.162	15.90	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	966.74700	0.96675	979.27570	0.97928	966.747	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	371.94700	0.37195	389.67570	0.38968	371.947	15.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	567.20460	0.56720	579.54680	0.57955	567.205	18.31	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	972.40460	0.97240	989.94680	0.98995	972.405	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	389.70550	0.38971	397.59310	0.39759	389.706	20.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,594.90550	1.59491	1,607.99310	1.60799	1,594.905	20.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	342.78460	0.34278	349.16790	0.34917	342.785	20.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,847.98460	1.84798	1,859.56790	1.85957	1,847.985	20.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	303.94900	0.30395	308.91880	0.30892	303.949	21.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,109.14900	2.10915	2,119.31880	2.11932	2,109.149	21.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	271.70810	0.27171	275.37960	0.27538	271.708	22.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,376.90810	2.37691	2,385.77960	2.38578	2,376.908	22.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	260.18930	0.26019	261.34850	0.26135	260.189	24.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,765.38930	2.76539	2,771.74850	2.77175	2,765.389	24.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,015.22130	2.01522	2,011.26260	2.01126	2,015.221	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	70.42130	0.07042	71.66260	0.07166	70.421	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,748.76180	1.74876	1,747.26870	1.74727	1,748.762	16.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	103.96180	0.10396	107.66870	0.10767	103.962	16.17	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	Call	1,535.77820		1.53578		1,537.12730	1.53713	1,535.778	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	140.97820		0.14098		147.52730	0.14753	140.978	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.45920		10.45920		10.45100	10.45100		17.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,150.67510		2.15068		2,146.18920	2.14619	2,150.675	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	91.47510		0.09148		95.18920	0.09519	91.475	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,724.82140		1.72482		1,725.60010	1.72560	1,724.821	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	165.62140		0.16562		174.60010	0.17460	165.621	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	868.15700		0.86816		882.74200	0.88274	868.157	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	698.95700		0.69896		721.74200	0.72174	698.957	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	864.30500		0.86430		878.87950	0.87888	864.305	17.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	705.10500		0.70510		727.87950	0.72788	705.105	17.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,613.84830		2.61385		2,606.66630	2.60667	2,613.848	17.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	54.64830		0.05465		55.66630	0.05567	54.648	17.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	646.65870		0.64666		659.20620	0.65921	646.659	18.59	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,137.45870		1.13746		1,158.20620	1.15821	1,137.459	18.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	411.03290		0.41103		417.98480	0.41798	411.033	20.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,051.83290		2.05183		2,066.98480	2.06698	2,051.833	20.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,039.68210		1.03968		1,053.60180	1.05360	1,039.682	16.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	480.48210		0.48048		502.60180	0.50260	480.482	16.31	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	350.17640		0.35018		354.81430	0.35481	350.176	22.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,490.97640		2.49098		2,503.81430	2.50381	2,490.976	22.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	329.88360		0.32988		331.07500	0.33108	329.884	24.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,020.68360		3.02068		3,030.07500	3.03007	3,020.684	24.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	860.47540		0.86048		875.04330	0.87504	860.475	17.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	711.27540		0.71128		734.04330	0.73404	711.275	17.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.49600		10.49600		10.48760	10.48760		17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,087.82950		1.08783		1,104.32320	1.10432	1,087.829	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	591.82950		0.59183		616.72320	0.61672	591.829	16.62	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	729.14460		0.72914		743.37920	0.74338	729.145	18.66	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,233.14460		1.23314		1,255.77920	1.25578	1,233.145	18.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,086.08780		2.08609		2,086.32700	2.08633	2,086.088	16.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	140.08780		0.14009		148.72700	0.14873	140.088	16.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,304.23310		1.30423		1,317.39540	1.31740	1,304.233	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	408.23310		0.40823		429.79540	0.42980	408.233	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,576.01460		2.57601		2,571.94000	2.57194	2,576.015	17.00	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	80.01460		0.08001		84.34000	0.08434	80.015	17.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,170.65350		2.17065		2,169.89160	2.16989	2,170.654	16.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	124.65350		0.12465		132.29160	0.13229	124.654	16.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,128.20260		2.12820		2,127.93290	2.12793	2,128.203	16.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	132.20260		0.13220		140.33290	0.14033	132.203	16.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.64910		10.64910		10.64020	10.64020		18.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,932.42870		1.93243		1,956.42870	1.95643	1,932.429	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	433.32870		0.43333		466.22870	0.46623	433.329	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,899.14540		1.89915		1,923.51650	1.92352	1,899.145	16.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	450.04540		0.45005		483.31650	0.48332	450.045	16.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,866.25150		1.86625		1,890.99060	1.89099	1,866.251	16.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	467.15150		0.46715		500.79060	0.50079	467.152	16.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.00670		10.00670		9.99640	9.99640		16.76	0.00	6	671.00

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	16/09/2013			Foreign Exchange Future	10.35	Call	19,018.31900	0.19018	19,769.12850	0.19769	19,018.319	18.04	0.00	200.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	10.35	Put	53,348.31900	0.53348	55,129.12850	0.55129	53,348.319	18.04	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Call	112,278.33060	1.12278	111,574.63380	1.11575	112,278.331	16.06	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Put	1,608.33060	0.01608	1,934.63380	0.01935	1,608.331	16.06	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Call	111,320.84500	1.11321	110,624.35930	1.10624	111,320.845	16.02	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Put	1,650.84500	0.01651	1,984.35930	0.01984	1,650.845	16.02	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Call	53,134.64850	0.53135	53,396.34520	0.53396	53,134.648	15.84	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Put	12,464.64850	0.12465	13,756.34520	0.13756	12,464.649	15.84	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Call	113,236.81430	1.13237	112,526.03000	1.12526	113,236.814	16.09	0.00	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Put	1,566.81430	0.01567	1,886.03000	0.01886	1,566.814	16.09	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Call	80,012.65790	0.80013	80,319.20090	0.80319	80,012.658	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Put	16,952.65790	0.16953	18,179.20090	0.18179	16,952.658	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Call	79,306.81310	0.79307	79,627.21400	0.79627	79,306.813	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Put	17,246.81310	0.17247	18,487.21400	0.18487	17,246.813	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	80,721.77820	0.80722	81,014.68540	0.81015	80,721.778	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	16,661.77820	0.16662	17,874.68540	0.17875	16,661.778	15.63	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.13060	10.13060	10.12140	10.12140		16.99	0.00	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	73,590.79690	0.73591	75,737.20200	0.75737	73,590.797	17.75	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.26580	10.26580	10.25640	10.25640		17.13	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	50,848.46520	0.50848	52,052.08790	0.52052	50,848.465	17.78	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	74,268.46520	0.74268	76,412.08790	0.76412	74,268.465	17.78	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	50,528.87100	0.50529	51,728.96340	0.51729	50,528.871	17.80	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	74,948.87100	0.74949	77,088.96340	0.77089	74,948.871	17.80	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	51,170.79690	0.51171	52,377.20200	0.52377	51,170.797	17.75	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future			15.16820	15.16820	15.21430	15.21430		15.44	0.00	25
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	656.51310	0.65651	702.94030	0.70294	656.513	14.96	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	228.31310	0.22831	228.64030	0.22864	228.313	14.96	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	650.32390	0.65032	696.66980	0.69667	650.324	14.97	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	232.12390	0.23212	232.36980	0.23237	232.124	14.97	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	644.17170	0.64417	690.43970	0.69044	644.172	14.98	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	235.97170	0.23597	236.13970	0.23614	235.972	14.98	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	860.59820	0.86060	906.02430	0.90602	860.598	15.25	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	422.19820	0.42220	419.22430	0.41922	422.198	15.25	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			15.34840	15.34840	15.39680	15.39680		15.82	0.00	35
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	871.49350	0.87149	917.00950	0.91701	871.494	15.23	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	413.09350	0.41309	410.20950	0.41021	413.093	15.23	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	866.03390	0.86603	911.50330	0.91150	866.034	15.24	0.00	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	417.63390	0.41763	414.70330	0.41470	417.634	15.24	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	277.12250	0.27712	276.09760	0.27610	277.123	14.78	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	1,515.30140	1.51530	1,562.99450	1.56299	1,515.301	14.78	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	280.00140	0.28000	278.99450	0.27899	280.001	14.78	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			15.54530	15.54530	15.59400	15.59400		16.00	0.00	1,679.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	1,529.56370	1.52956	1,577.21670	1.57722	1,529.564	14.77	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	274.26370	0.27426	273.21670	0.27322	274.264	14.77	0.00	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	1,522.42250	1.52242	1,570.09760	1.57010	1,522.423	14.78	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	871.91580	0.87192	916.87590	0.91688	871.916	16.58	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	1,187.71580	1.18772	1,176.87590	1.17688	1,187.716	16.58	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	868.51840	0.86852	913.37730	0.91338	868.518	16.59	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	1,194.31840	1.19432	1,183.37730	1.18338	1,194.318	16.59	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			15.73420	15.73420	15.79000	15.79000		16.19	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	875.33420	0.87533	920.38930	0.92039	875.334	16.56	0.00	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	1,181.13420	1.18113	1,170.38930	1.17039	1,181.134	16.56	0.00	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future			0.09972	0.09972	0.10027	0.10027		20.75	0.00	344.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Call	1,023.55050	0.01024	1,077.03480	0.01077	1,023.551	19.42	0.00	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 16/09/2013	Foreign Exchange Future	0.09	Put	51.35050		0.00051		49.63480	0.00050	51.351	19.42	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	363.30690		0.00363		399.02780	0.00399	363.307	20.75	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	391.10690		0.00391		371.62780	0.00372	391.107	20.75	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	113.27660		0.00113		128.82510	0.00129	113.277	23.79	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,141.07660		0.01141		1,101.42510	0.01101	1,141.077	23.79	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10102		0.10102		0.10160	0.10160		21.18	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,239.36540		0.01239		1,294.24940	0.01294	1,239.365	19.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	136.86540		0.00137		134.14940	0.00134	136.865	19.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	621.52420		0.00622		664.75050	0.00665	621.524	21.18	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	519.02420		0.00519		504.65050	0.00505	519.024	21.18	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	308.43850		0.00308		335.22890	0.00335	308.438	23.53	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,205.93850		0.01206		1,175.12890	0.01175	1,205.939	23.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.04190		13.04190		13.03050	13.03050		16.59	0.00	18	72,778.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,095.71080		1.09571		1,090.15750	1.09016	1,095.711	14.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	43.81080		0.04381		49.65750	0.04966	43.811	14.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,087.02170		1.08702		1,081.52210	1.08152	1,087.022	14.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	45.12170		0.04512		51.02210	0.05102	45.122	14.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,078.36080		1.07836		1,072.91390	1.07291	1,078.361	14.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,537.41410		1.53741		1,546.59180	1.54659	1,537.414	20.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,753.51380		1.75351		1,744.14960	1.74415	1,753.514	16.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	11.61380		0.01161		13.64960	0.01365	11.614	16.93	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,556.61300		1.55661		1,548.07320	1.54807	1,556.613	15.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	14.71300		0.01471		17.57320	0.01757	14.713	15.85	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	294.50310		0.29450		302.82250	0.30282	294.503	16.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,507.54150		1.50754		1,499.25230	1.49925	1,507.541	15.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	15.64150		0.01564		18.75230	0.01875	15.642	15.59	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	169.14430		0.16914		166.51820	0.16652	169.144	18.44	294,960,400.00	22,624	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	927.24430		0.92724		936.01820	0.93602	927.244	18.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	79.31410		0.07931		77.09180	0.07709	79.314	20.25	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	88.27020		0.08827		95.13800	0.09514	88.270	15.25	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	803.69480		0.80369		799.30350	0.79930	803.695	15.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	111.79480		0.11179		118.80350	0.11880	111.795	15.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	663.60200		0.66360		659.83050	0.65983	663.602	15.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	171.70200		0.17170		179.33050	0.17933	171.702	15.73	130,375,000.00	10,000	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	486.40310		0.48640		483.32250	0.48332	486.403	16.25	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	46.46080		0.04646		52.41390	0.05241	46.461	14.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,044.01770		1.04402		1,038.77320	1.03877	1,044.018	14.95	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	52.11770		0.05212		58.27320	0.05827	52.118	14.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,001.78860		1.00179		996.77100	0.99677	1,001.789	15.03	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	59.88860		0.05989		66.27100	0.06627	59.889	15.03	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	880.17020		0.88017		875.63800	0.87564	880.170	15.25	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry			12.07570		12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	483.05880		0.48306		484.40310	0.48440	483.059	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	307.35880		0.30736		308.70310	0.30870	307.359	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	477.84480		0.47784		479.19330	0.47919	477.845	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	312.14480		0.31214		313.49330	0.31349	312.145	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	488.31810		0.48832		489.65810	0.48966	488.318	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	302.61810		0.30262		303.95810	0.30396	302.618	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	961.38660		0.96139		960.09960	0.96010	961.387	15.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	252.18660		0.25219		260.79960	0.26080	252.187	15.53	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	897.40430		0.89740		896.13980	0.89614	897.404	15.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	288.20430		0.28820		296.83980	0.29684	288.204	15.63	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	635.75980		0.63576		633.65210	0.63365	635.760	16.48	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	526.55980		0.52656		534.35210	0.53435	526.560	16.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,733.23640		1.73324		1,728.05980	1.72806	1,733.236	16.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	67.03640		0.06704		71.75980	0.07176	67.036	16.07	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	11.20	Call	2,051.84890		2.05185	2,044.92330	2.04492		2,051.849	16.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	42.64890		0.04265	45.62330	0.04562		42.649	16.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,825.06750		1.82507	1,819.31910	1.81932		1,825.068	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	58.86750		0.05887	63.01910	0.06302		58.868	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,779.03170		1.77903	1,773.56330	1.77356		1,779.032	16.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	62.83170		0.06283	67.26330	0.06726		62.832	16.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.20920		13.20920	13.19930	13.19930			16.65	0.00	1,031	29,607.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	314.22550		0.31423	322.26450	0.32226		314.225	15.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,201.19790		1.20120	1,198.24160	1.19824		1,201.198	15.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	317.69790		0.31770	325.74160	0.32574		317.698	15.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.39350		13.39350	13.38250	13.38250			16.69	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,214.28090		1.21428	1,211.31100	1.21131		1,214.281	15.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	310.78090		0.31078	318.81100	0.31881		310.781	15.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,207.72550		1.20773	1,204.76450	1.20476		1,207.726	15.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	798.83200		0.79883	794.27080	0.79427		798.832	17.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,028.43200		1.02843	1,030.57080	1.03057		1,028.432	17.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	795.37660		0.79538	790.80670	0.79081		795.377	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,034.97660		1.03498	1,037.10670	1.03711		1,034.977	17.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.57040		13.57040	13.56370	13.56370			16.74	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	802.30440		0.80230	797.75180	0.79775		802.304	17.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,021.90440		1.02190	1,024.05180	1.02405		1,021.904	17.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,105.55580		1.10556	1,111.61100	1.11161		1,105.556	17.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,134.18020		1.13418	1,127.05460	1.12705		1,134.180	17.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,111.98020		1.11198	1,118.05460	1.11805		1,111.980	17.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,130.33150		1.13033	1,123.21820	1.12322		1,130.331	17.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,118.13150		1.11813	1,124.21820	1.12422		1,118.131	17.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.72220		13.72220	13.70900	13.70900			17.10	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,137.75580		1.13776	1,130.61100	1.13061		1,137.756	17.08	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.61256		109.61256	109.60919	109.60919				0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,377.44000		8.37744	8,380.81000	8.38081		8,377.440		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,387.44000		8.38744	8,390.81000	8.39081		8,387.440		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,397.44000		8.39744	8,400.81000	8.40081		8,397.440		0.00	0	0.00
2038	On 01/08/2013	Bond Future			103.30164		103.30164	103.29644	103.29644				0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	11,688.36000		11.68836	11,693.56000	11.69356		11,688.360		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	11,698.36000		11.69836	11,703.56000	11.70356		11,698.360		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	11,708.36000		11.70836	11,713.56000	11.71356		11,708.360		0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.84856		105.84856	105.84320	105.84320				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,141.44000		13.14144	13,146.80000	13.14680		13,141.440		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	13,151.44000		13.15144	13,156.80000	13.15680		13,151.440		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,161.44000		13.16144	13,166.80000	13.16680		13,161.440		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			403.26200		403.26200	401.54500	401.54500				0.00	0	56.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL37	On 07/11/2013		Index Future		408.95200	408.95200	407.21100	407.21100			0.00	0	0.00
AL7T	On 01/08/2013		Index Future		481.02100	481.02100	478.35200	478.35200			0.00	0	1.00
AL7T	On 07/11/2013		Index Future		487.80800	487.80800	485.10100	485.10100			0.00	0	0.00
ALBI	On 01/08/2013		Index Future		432.32900	432.32900	430.15900	430.15900			0.00	0	738.00
ALBI	On 07/11/2013		Index Future		438.42900	438.42900	436.22800	436.22800			0.00	0	85.00
AU\$ / R	On 16/09/2013		Foreign Exchange Future		9.11820	9.11820	9.16960	9.16960		14.29	0.00	0	8,438.00
AU\$ / R	On 16/09/2013	9.30	Call	164.64040	0.16464	185.65240	0.18565	164.640	14.61	0.00	0	201.00	
AU\$ / R	On 16/09/2013	9.30	Put	346.44040	0.34644	316.05240	0.31605	346.440	14.61	0.00	0	0.00	
AU\$ / R	On 16/09/2013	10.30	Call	17.29090	0.01729	19.25350	0.01925	17.291	16.72	0.00	0	201.00	
AU\$ / R	On 16/09/2013	10.30	Put	1,199.09090	1.19909	1,149.65350	1.14965	1,199.091	16.72	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Call	356.73310	0.35673	391.60930	0.39161	356.733	14.12	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.80	Put	103.97390	0.10397	90.59280	0.09059	103.974	14.03	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.89	Call	362.97760	0.36298	398.17890	0.39818	362.978	14.11	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.89	Put	134.77760	0.13478	118.57890	0.11858	134.778	14.11	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Put	138.53310	0.13853	122.00930	0.12201	138.533	14.12	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Call	350.55460	0.35055	385.10530	0.38511	350.555	14.12	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Put	142.35460	0.14235	125.50530	0.12551	142.355	14.12	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.50	Call	661.38950	0.66139	707.89420	0.70789	661.389	14.51	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.50	Put	43.18950	0.04319	38.29420	0.03829	43.189	14.51	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.80	Call	422.17390	0.42217	460.19280	0.46019	422.174	14.03	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.30	Call	923.92700	0.92393	977.27740	0.97728	923.927	13.01	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.30	Put	47.12700	0.04713	48.57740	0.04858	47.127	13.01	0.00	0	201.00	
AU\$ / R	On 13/12/2013	8.60	Call	689.76720	0.68977	731.14940	0.73115	689.767	13.58	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.60	Put	112.96720	0.11297	102.44940	0.10245	112.967	13.58	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.30	Call	299.35250	0.29935	323.12200	0.32312	299.353	14.48	0.00	0	201.00	
AU\$ / R	On 13/12/2013	9.30	Put	422.55250	0.42255	394.42200	0.39442	422.553	14.48	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.60	Call	201.53480	0.20153	219.57980	0.21958	201.535	14.98	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.60	Put	624.73480	0.62473	590.87980	0.59088	624.735	14.98	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.30	Call	75.29690	0.07530	84.21450	0.08421	75.297	16.03	0.00	0	201.00	
AU\$ / R	On 13/12/2013	10.30	Put	1,198.49690	1.19850	1,155.51450	1.15551	1,198.497	16.03	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.60	Call	47.64910	0.04765	54.35490	0.05435	47.649	16.36	0.00	0	100.00	
AU\$ / R	On 13/12/2013	10.60	Put	1,470.84910	1.47085	1,425.65490	1.42565	1,470.849	16.36	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Call	242.91860	0.24292	263.50210	0.26350	242.919	14.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Put	526.11860	0.52612	494.80210	0.49480	526.119	14.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Call	239.72580	0.23973	260.12130	0.26012	239.726	14.76	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Put	532.92580	0.53293	501.42130	0.50142	532.926	14.76	0.00	0	0.00	
AU\$ / R	On 13/12/2013		Foreign Exchange Future	9.17680	9.17680	9.22870	9.22870		14.23	0.00	0	9,915.00	
AU\$ / R	On 13/12/2013	9.48	Call	236.57060	0.23657	256.77920	0.25678	236.571	14.78	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Put	539.77060	0.53977	508.07920	0.50808	539.771	14.78	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	603.49840	0.60350	572.55590	0.57256	603.498	14.55	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Call	342.33490	0.34233	364.73930	0.36474	342.335	14.51	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	590.23490	0.59023	559.63930	0.55964	590.235	14.51	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	338.95090	0.33895	361.17980	0.36118	338.951	14.53	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	596.85090	0.59685	566.07980	0.56608	596.851	14.53	0.00	0	0.00	
AU\$ / R	On 17/03/2014		Foreign Exchange Future	9.24210	9.24210	9.29510	9.29510		14.12	0.00	0	2,140.00	
AU\$ / R	On 17/03/2014	9.51	Call	335.59840	0.33560	357.65590	0.35766	335.598	14.55	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	308.36220	0.30836	327.35020	0.32735	308.362	15.01	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	912.76220	0.91276	875.15020	0.87515	912.762	15.01	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	313.43120	0.31343	332.69410	0.33269	313.431	14.97	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	897.83120	0.89783	860.49410	0.86049	897.831	14.97	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	310.88580	0.31089	330.01260	0.33001	310.886	14.99	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	905.28580	0.90529	867.81260	0.86781	905.286	14.99	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future	9.30560	9.30560	9.36220	9.36220		14.09	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	167.95860		0.16796		140.69750	0.14070	167.959	14.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.16950		9.16950		9.22320	9.22320		14.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,078.74860		2.07875	2,109.48830	2.10949		2,078.749	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	159.24860		0.15925	136.28830	0.13629		159.249	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,033.04470		2.03304	2,061.66510	2.06167		2,033.045	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	163.54470		0.16354	138.46510	0.13847		163.545	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	1,987.45860		1.98746	2,013.89750	2.01390		1,987.459	14.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.47050		9.47050	9.50220	9.50220			15.60	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	493.25340		0.49325	519.18000	0.51918		493.253	15.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	112.75340		0.11275	106.98000	0.10698		112.753	15.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	486.26770		0.48627	512.03420	0.51203		486.268	15.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	115.76770		0.11577	109.83420	0.10983		115.768	15.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	479.33760		0.47934	504.94160	0.50494		479.338	15.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	118.83760		0.11884	112.74160	0.11274		118.838	15.40	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	250.15730		0.25016	268.82660	0.26883		250.157	16.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	642.65730		0.64266	628.12660	0.62813		642.657	16.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.56750		9.56750	9.60070	9.60070			15.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	255.85220		0.25585	274.83150	0.27483		255.852	15.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	628.35220		0.62835	614.13150	0.61413		628.352	15.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	252.98910		0.25299	271.81320	0.27181		252.989	15.97	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	635.48910		0.63549	621.11320	0.62111		635.489	15.97	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			127.92660		127.92660	-123.31900	-123.31900				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			396.84400		396.84400	391.77260	391.77260				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			558.92920		558.92920	560.51450	560.51450				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			173.46350		173.46350	167.65690	167.65690				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			78.13220		78.13220	75.25410	75.25410				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			0.00000		0.00000	0.13000	0.13000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			0.28000		0.28000	2.77000	2.77000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			0.11500		0.11500	1.76220	1.76220				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			84.50650		84.50650	78.46920	78.46920				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			42.79380		42.79380	42.42300	42.42300				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,060.28090		1,060.28090	1,161.10850	1,161.10850				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			1,080.87980		1,080.87980	1,050.77830	1,050.77830				90,000.00	10	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.56600		10.56600	10.56360	10.56360			17.51	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	798.03350		0.79803	801.54480	0.80154		798.034	16.60	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	72.03350	0.07203		77.94480	0.07794	72.034	16.60	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	789.97510	0.78998		793.57240	0.79357	789.975	16.61	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	73.97510	0.07398		79.97240	0.07997	73.975	16.61	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	781.95370	0.78195		785.63960	0.78564	781.954	16.61	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	75.95370	0.07595		82.03960	0.08204	75.954	16.61	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	463.66470	0.46366		475.19270	0.47519	463.665	17.55	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	546.56470	0.54656		558.79270	0.55879	546.565	17.55	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	459.81060	0.45981		471.31880	0.47132	459.811	17.57	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	552.71060	0.55271		564.91880	0.56492	552.711	17.57	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	455.98460	0.45598		467.47520	0.46748	455.985	17.59	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	558.88460	0.55888		571.07520	0.57108	558.885	17.59	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			10.70710	10.70710		10.70640	10.70640		17.35	0.00	0	50.00	
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62130	1.62130		1.61890	1.61890		16.06	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,389.23840	0.13892		1,374.46990	0.13745	1,389.238	16.46	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	76.23840	0.00762		85.46990	0.00855	76.238	16.46	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,302.72100	0.13027		1,289.02040	0.12890	1,302.721	16.37	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	89.72100	0.00897		100.02040	0.01000	89.721	16.37	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,219.03360	0.12190		1,206.53610	0.12065	1,219.034	16.34	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	106.03360	0.01060		117.53610	0.01175	106.034	16.34	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	559.57030	0.05596		572.63570	0.05726	559.570	16.71	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	946.57030	0.09466		978.63570	0.09786	946.570	16.71	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63130	1.63130		1.62940	1.62940		16.45	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	631.65430	0.06317		644.72340	0.06447	631.654	16.45	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	818.65430	0.08187		850.72340	0.08507	818.654	16.45	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	594.58700	0.05946		607.68360	0.06077	594.587	16.58	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	881.58700	0.08816		913.68360	0.09137	881.587	16.58	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future			109.08919	109.08919		109.08363	109.08363		0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	114.99	Put	5,900.81000	5.90081		5,906.37000	5.90637	5,900.810	0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	115.00	Put	5,910.81000	5.91081		5,916.37000	5.91637	5,910.810	0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	115.01	Put	5,920.81000	5.92081		5,926.37000	5.92637	5,920.810	0.00	0.00	0	0.00	
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES33	On 01/08/2013	Bond Future			9.18051	87.62605		9.25242	87.05268		0.00	0.00	0	6,292.00	
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
ES33	On 01/08/2013	Bond Future	9.00	Put	1,466.15000	1.46615		2,039.52000	2.03952	1,466.150	0.00	0.00	0	0.00	
ES33	On 01/08/2013	Bond Future	91.02	Call	76,574.72000	76.57472		76,001.35000	76.00135	76,574.720	0.00	0.00	0	0.00	
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future			9.29178	85.08107		9.36617	84.49958		0.00	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.49	Put	6,683.17000	6.68317		7,264.66000	7.26466	6,683.170	0.00	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	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.50	Put	6,594.89000	6.59489		7,176.38000	7.17638	6,594.890	0.00	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	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.51	Put	6,506.74000	6.50674		7,088.23000	7.08823	6,506.740	0.00	0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	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
GOVI	On 01/08/2013	GOVI			431.51000		431.51000		429.38300	429.38300			0.00	0	398.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	144,800.00000		14.48000		166,070.00000	16.60700	144,800.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	144,900.00000		14.49000		166,170.00000	16.61700	144,900.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	145,000.00000		14.50000		166,270.00000	16.62700	145,000.000		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	84,120.00000		8.41200		105,690.00000	10.56900	84,120.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.59800		437.59800		435.44100	435.44100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	83,920.00000		8.39200		105,490.00000	10.54900	83,920.000		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	84,020.00000		8.40200		105,590.00000	10.55900	84,020.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			194.04300		194.04300		194.07100	194.07100			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			196.80700		196.80700		196.83500	196.83500			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			518.42100		518.42100		518.42100	518.42100			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000		5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000		5.21000	94.79000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.24000		94.76000		5.26000	94.74000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000		94.72000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.36000		94.64000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.42000		94.58000		5.47000	94.53000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.48000		94.52000		5.54000	94.46000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.70000		94.30000		5.77000	94.23000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.97000		94.03000		6.05000	93.95000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.26000		93.74000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.57000		93.43000		6.64000	93.36000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.81000		93.19000		6.89000	93.11000			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
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.73590		7.73590		7.77650	7.77650		11.25	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	243.73930		0.24374		275.16940	0.27517	243.739	11.50	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	97.83930		0.09784		88.66940	0.08867	97.839	11.50	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	237.26400		0.23726		268.32880	0.26833	237.264	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	101.36400		0.10136		91.82880	0.09183	101.364	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	230.87910		0.23088		261.57390	0.26157	230.879	11.46	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	104.97910		0.10498		95.07390	0.09507	104.979	11.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	154.16770		0.15417		173.00170	0.17300	154.168	14.05	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	510.06770		0.51007		487.20170	0.48720	510.068	14.05	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.78410		7.78410		7.82580	7.82580		13.18	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	151.66670		0.15167		170.26340	0.17026	151.667	14.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	517.56670		0.51757		494.46340	0.49446	517.567	14.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	149.20710		0.14921		167.56840	0.16757	149.207	14.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	525.10710		0.52511		501.76840	0.50177	525.107	14.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.13480		10.13480	0.09864	10.07960	10.07960		77.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,468.39300		1.46839	0.09864	1,461.63650	1.46164	1,468.393	77.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	1,373.59300		1.37359	0.09864	1,422.03650	1.42204	1,373.593	77.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,463.98390		1.46398	0.09864	1,457.30120	1.45730	1,463.984	77.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	1,379.18390		1.37918	0.09864	1,427.70120	1.42770	1,379.184	77.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,459.58590		1.45959	0.09864	1,452.97670	1.45298	1,459.586	77.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	1,384.78590		1.38479	0.09864	1,433.37670	1.43338	1,384.786	77.76	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.47827		105.17376		7.57548	104.51275			5,048,340.48	48	10,499.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,296.06000		1.29606		1,957.07000	1.95707	1,296.060		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,226.69000		1.22669		1,887.70000	1.88770	1,226.690		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,157.38000		1.15738		1,818.39000	1.81839	1,157.380		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,354.79000		7.35479		8,025.15000	8.02515	7,354.790		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.56847		102.74193		7.66981	102.07157			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,500.20000		7.50020		8,170.56000	8.17056	7,500.200		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,427.47000		7.42747		8,097.83000	8.09783	7,427.470		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.03454		119.84224		6.12481	119.64955		2.96	0.00	0	22,579.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,386.61000		90.38661		90,193.92000	90.19392	90,386.610	3.10	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.10	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.15934		114.72673		6.26458	114.53132		3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	379.84000		0.37984		326.81000	0.32681	379.840	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,444.93000		1.44493		1,587.31000	1.58731	1,444.930	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	385.67000		0.38567		332.02000	0.33202	385.670	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,431.94000		1.43194		1,573.70000	1.57370	1,431.940	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	391.56000		0.39156		337.29000	0.33729	391.560	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,419.01000		1.41901		1,560.15000	1.56015	1,419.010	2.95	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,514.95000		1.51495		1,652.40000	1.65240	1,514.950	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	478.55000		0.47855		419.04000	0.41904	478.550	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,536.95000		1.53695		1,675.38000	1.67538	1,536.950	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	483.72000		0.48372		423.72000	0.42372	483.720	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,525.92000		1.52592		1,663.86000	1.66386	1,525.920	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.29757		116.26835		6.42150	116.07041		2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	488.94000		0.48894		428.45000	0.42845	488.940	2.53	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
R157	On 08/05/2014	Bond Future	5.21	Call	287.10000		0.28710		245.46000	0.24546	287.100	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,993.59000		1.99359		2,152.55000	2.15255	1,993.590	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	281.10000		0.28110		240.16000	0.24016	281.100	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,015.11000		2.01511		2,174.77000	2.17477	2,015.110	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	284.09000		0.28409		242.80000	0.24280	284.090	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,004.34000		2.00434		2,163.65000	2.16365	2,004.340	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.46401		111.03355		6.61325	110.83295		2.23	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.83841		123.11357		7.91016	122.44046		14.34	24,622,714.00	200	58,541.00
R186	On 01/08/2013	Bond Future	7.20	Call	271.92000		0.27192		216.74000	0.21674	271.920	14.06	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,497.67000		6.49767		7,115.60000	7.11560	6,497.670	14.06	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	331.56000		0.33156		265.71000	0.26571	331.560	14.08	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,053.93000		6.05393		6,661.19000	6.66119	6,053.930	14.08	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,835.83000		1.83583		1,563.43000	1.56343	1,835.830	14.27	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,578.18000		13.57818		14,249.44000	14.24944	13,578.180	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	10,914.78000		10.91478		11,580.28000	11.58028	10,914.780	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	42.31000		0.04231		32.50000	0.03250	42.310	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,395.85000		10.39585		11,059.15000	11.05915	10,395.850	14.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,693.05000		8.69305		8,062.01000	8.06201	8,693.050	14.79	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	90.19000		0.09019		132.26000	0.13226	90.190	14.79	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	7.49000		0.00749		5.64000	0.00564	7.490	14.00	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	38.34000		0.03834		59.26000	0.05926	38.340	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,841.16000		113.84116		113,168.05000	113.16805	113,841.160	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	799.43000		0.79943		658.65000	0.65865	799.430	14.17	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,045.71000		4.04571		4,578.04000	4.57804	4,045.710	14.17	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	32.40000		0.03240		24.79000	0.02479	32.400	14.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,198.32000		2.19832		2,599.03000	2.59903	2,198.320	14.27	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,850.54000		2.85054		2,479.22000	2.47922	2,850.540	14.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,341.94000		1.34194		1,643.73000	1.64373	1,341.940	14.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	113.35000		0.11335		88.51000	0.08851	113.350	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,380.37000		8.38037		9,028.64000	9.02864	8,380.370	14.00	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	10,321.92000		10.32192		9,669.73000	9.66973	10,321.920	14.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,846.69000		8.84669		8,345.48000	8.34548	8,846.690	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,598.66000		1.59866		1,780.12000	1.78012	1,598.660	14.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,470.87000		10.47087		9,929.09000	9.92909	10,470.870	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,141.47000		1.14147		1,282.36000	1.28236	1,141.470	15.10	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	5,317.27000		5.31727		4,940.54000	4.94054	5,317.270	14.63	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,383.84000		3.38384		3,689.78000	3.68978	3,383.840	14.63	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,622.27000		4.62227		4,277.66000	4.27766	4,622.270	14.56	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,957.77000		3.95777		4,295.83000	4.29583	3,957.770	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	5,368.70000		5.36870		4,989.71000	4.98971	5,368.700	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,345.35000		3.34535		3,649.03000	3.64903	3,345.350	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,420.38000		5.42038		5,039.13000	5.03913	5,420.380	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,307.21000		3.30721		3,608.63000	3.60863	3,307.210	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92751		124.85060		8.00199	124.16793		14.56	0.00	0	590.00
R186	On 07/11/2013	Bond Future	6.50	Call	532.18000		0.53218		469.08000	0.46908	532.180	14.25	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,727.07000		14.72707		15,346.64000	15.34664	14,727.070	14.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	835.58000		0.83558		742.71000	0.74271	835.580	14.25	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,384.06000		12.38406		12,973.86000	12.97386	12,384.060	14.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,828.49000		6.82849		7,227.16000	7.22716	6,828.490	14.56	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 06/02/2014	Bond Future			8.01028		121.23786		8.08740	120.54614		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,398.51000		4.39851	4,103.64000	4.10364	4,398.510		14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,774.82000		6.77482	7,171.67000	7.17167	6,774.820		14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,437.64000		4.43764	4,140.96000	4.14096	4,437.640		14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,721.44000		6.72144	7,116.48000	7.11648	6,721.440		14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,359.58000		4.35958	4,066.53000	4.06653	4,359.580		14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,512.97000		2.51297	2,323.18000	2.32318	2,512.970		12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,856.89000		11.85689	12,368.18000	12.36818	11,856.890		12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.09644		122.87959	8.17636	122.17851			13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,537.55000		2.53755	2,346.32000	2.34632	2,537.550		12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,783.73000		11.78373	12,293.58000	12.29358	11,783.730		12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,562.29000		2.56229	2,369.62000	2.36962	2,562.290		12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,710.84000		11.71084	12,219.25000	12.21925	11,710.840		12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 01/08/2013	Bond Future			274.96971		274.96971	275.88414	275.88414				0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	20,020.29000		20.02029	19,105.86000	19.10586	20,020.290			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	20,030.29000		20.03029	19,115.86000	19.11586	20,030.290			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	20,040.29000		20.04029	19,125.86000	19.12586	20,040.290			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.54914		105.26838	5.62458	105.16693			1.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,022.70000		68.02270	67,921.25000	67.92125	68,022.700		2.06	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		2.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.61261		106.75357	5.70739	106.65070			1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	120.88000		0.12088	102.47000	0.10247	120.880		1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,020.09000		1.02009	1,104.55000	1.10455	1,020.090		1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	123.09000		0.12309	104.41000	0.10441	123.090		1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,011.30000		1.01130	1,095.49000	1.09549	1,011.300		1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	125.34000		0.12534	106.38000	0.10638	125.340		1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,002.55000		1.00255	1,086.46000	1.08646	1,002.550		1.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	644.41000		0.64441	711.65000	0.71165	644.410		1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	290.98000		0.29098	254.62000	0.25462	290.980		1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	655.04000		0.65504	722.85000	0.72285	655.040		1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	294.15000		0.29415	257.50000	0.25750	294.150		1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	649.72000		0.64972	717.24000	0.71724	649.720		1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.67005		103.77938	5.79355	103.67521			1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	297.33000		0.29733	260.40000	0.26040	297.330		1.40	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	184.21000		0.18421	156.52000	0.15652	184.210		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	788.58000		0.78858	866.47000	0.86647	788.580		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	180.83000		0.18083	153.54000	0.15354	180.830		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	797.32000		0.79732	875.61000	0.87561	797.320		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	182.52000		0.18252	155.02000	0.15502	182.520		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	792.95000		0.79295	871.03000	0.87103	792.950		1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.76254		105.18470	5.93878	105.07912			1.11	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

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/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future		202.97611	202.97611		202.96693	202.96693			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	20,013.89000	20.01389	20,023.07000	20.02307	20,013.890		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	20,023.89000	20.02389	20,033.07000	20.03307	20,023.890		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	20,033.89000	20.03389	20,043.07000	20.04307	20,033.890		0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future		6.80247	108.33015		6.90114	107.97137		5.76	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,116.95000	95.11695	94,758.17000	94.75817	95,116.950	5.96	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future		6.92757	105.69911		7.03441	105.33531		5.74	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	205.56000	0.20556	167.76000	0.16776	205.560	5.61	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,463.65000	4.46365	4,789.65000	4.78965	4,463.650	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	348.66000	0.34866	289.66000	0.28966	348.660	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,608.98000	3.60898	3,913.78000	3.91378	3,608.980	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	354.93000	0.35493	295.06000	0.29506	354.930	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,579.82000	3.57982	3,883.75000	3.88375	3,579.820	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	361.47000	0.36147	300.69000	0.30069	361.470	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,550.95000	3.55095	3,853.97000	3.85397	3,550.950	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,469.59000	103.46959	103,105.79000	103.10579	103,469.590	5.93	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	5.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future		7.05401	107.11933		7.16965	106.75070		5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	666.01000	0.66601	578.13000	0.57813	666.010	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,571.08000	3.57108	3,851.83000	3.85183	3,571.080	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	510.34000	0.51034	439.28000	0.43928	510.340	5.21	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,112.24000	4.11224	4,409.81000	4.40981	4,112.240	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	649.82000	0.64982	563.62000	0.56362	649.820	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,621.02000	3.62102	3,903.45000	3.90345	3,621.020	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	657.87000	0.65787	570.84000	0.57084	657.870	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,596.00000	3.59600	3,877.60000	3.87760	3,596.000	5.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future		7.18877	104.40864		7.31439	104.03506		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	489.39000	0.48939	424.04000	0.42404	489.390	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,858.50000	4.85850	5,166.73000	5.16673	4,858.500	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,265.34000	2.26534	2,064.70000	2.06470	2,265.340	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,638.12000	1.63812	1,811.06000	1.81106	1,638.120	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	478.30000	0.47830	414.15000	0.41415	478.300	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,910.17000	4.91017	5,219.60000	5.21960	4,910.170	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	483.82000	0.48382	419.07000	0.41907	483.820	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,884.31000	4.88431	5,193.14000	5.19314	4,884.310	4.95	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future		7.00915	105.36686		7.11229	104.90053		7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,483.36000	96.48336	96,017.03000	96.01703	96,483.360	8.22	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future		7.11891	106.85344		7.22877	106.38057		7.77	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	645.65000	0.64565	547.05000	0.54705	645.650	7.61	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 07/11/2013	Bond Future	6.29	Put	4,300.18000		4.30018		4,674.45000	4.67445	4,300.180	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	656.04000		0.65604		556.18000	0.55618	656.040	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,265.55000		4.26555		4,638.56000	4.63856	4,265.550	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	666.56000		0.66656		565.44000	0.56544	666.560	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,231.07000		4.23107		4,602.82000	4.60282	4,231.070	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,706.74000		1.70674		1,502.33000	1.50233	1,706.740	7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,221.54000		2.22154		2,490.00000	2.49000	2,221.540	7.72	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.22447		104.25842		7.34125	103.77928		7.81	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,155.04000		1.15504		1,021.48000	1.02148	1,155.040	7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,616.75000		4.61675		4,962.33000	4.96233	4,616.750	7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,167.71000		1.16771		1,033.04000	1.03304	1,167.710	7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,586.59000		4.58659		4,931.06000	4.93106	4,586.590	7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,142.46000		1.14246		1,010.00000	1.01000	1,142.460	7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,647.02000		4.64702		4,993.70000	4.99370	4,647.020	7.68	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.34037		105.67023		7.46490	105.18460		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	863.88000		0.86388		760.08000	0.76008	863.880	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,065.97000		6.06597		6,447.80000	6.44780	6,065.970	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	872.74000		0.87274		768.09000	0.76809	872.740	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,033.29000		6.03329		6,414.27000	6.41427	6,033.290	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	855.09000		0.85509		752.13000	0.75213	855.090	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,098.73000		6.09873		6,481.40000	6.48140	6,098.730	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.24175		101.39115		5.28451	101.37235		0.66	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,393.04000		30.39304		30,374.24000	30.37424	30,393.040	0.71	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.14916		102.82165		5.25574	102.80261		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	33.60000		0.03360		29.37000	0.02937	33.600	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	187.35000		0.18735		202.16000	0.20216	187.350	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	34.05000		0.03405		29.77000	0.02977	34.050	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	186.00000		0.18600		200.76000	0.20076	186.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	34.50000		0.03450		30.18000	0.03018	34.500	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	184.66000		0.18466		199.38000	0.19938	184.660	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.23280		100.51400		7.33609	99.99093		9.44	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,942.81000		92.94281		92,419.74000	92.41974	92,942.810	9.80	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.33523		101.93213		7.44419	101.40171		9.17	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	959.17000		0.95917		821.17000	0.82117	959.170	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,172.38000		4.17238		4,564.80000	4.56480	4,172.380	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	973.44000		0.97344		833.85000	0.83385	973.440	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,135.89000		4.13589		4,526.72000	4.52672	4,135.890	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	987.85000		0.98785		846.68000	0.84668	987.850	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,099.58000		4.09958		4,488.83000	4.48883	4,099.580	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.43425		99.66215		7.54900	99.12472		9.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,323.49000		1.32349		1,169.45000	1.16945	1,323.490	8.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,044.71000		5.04471		5,428.10000	5.42810	5,044.710	8.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,294.50000		1.29450		1,143.00000	1.14300	1,294.500	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,114.08000		5.11408		5,500.01000	5.50001	5,114.080	8.92	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	On 06/02/2014	Bond Future	6.65	Call	1,308.94000		1.30894		1,156.17000	1.15617	1,308.940	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,079.32000		5.07932		5,463.98000	5.46398	5,079.320	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.54384		101.01175		7.66497	100.46701		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	940.73000		0.94073		828.35000	0.82835	940.730	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,189.81000		7.18981		7,622.17000	7.62217	7,189.810	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	921.30000		0.92130		810.78000	0.81078	921.300	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,267.68000		7.26768		7,701.90000	7.70190	7,267.680	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	930.98000		0.93098		819.53000	0.81953	930.980	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,228.70000		7.22870		7,661.99000	7.66199	7,228.700	8.15	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.31528		99.08038		7.40764	98.55895		10.40	0.00	0	18,125.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,035.91000		90.03591		89,514.48000	89.51448	90,035.910	10.76	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.76	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.41047		97.08240		7.50729	96.55358		10.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,118.90000		1.11890		976.55000	0.97655	1,118.900	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,594.51000		4.59451		4,980.98000	4.98098	4,594.510	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,135.26000		1.13526		991.31000	0.99131	1,135.260	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,553.64000		4.55364		4,938.51000	4.93851	4,553.640	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,151.79000		1.15179		1,006.23000	1.00623	1,151.790	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,512.99000		4.51299		4,896.25000	4.89625	4,512.990	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,718.08000		2.71808		2,448.87000	2.44887	2,718.080	10.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,228.95000		2.22895		2,488.56000	2.48856	2,228.950	10.78	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,642.50000		5.64250		6,022.83000	6.02283	5,642.500	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.50017		98.38682		7.60142	97.85101		10.34	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,515.50000		1.51550		1,358.75000	1.35875	1,515.500	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,602.66000		5.60266		5,981.72000	5.98172	5,602.660	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,532.23000		1.53223		1,374.18000	1.37418	1,532.230	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,563.52000		5.56352		5,941.28000	5.94128	5,563.520	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,499.43000		1.49943		1,343.95000	1.34395	1,499.430	10.14	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,044.45000		1.04445		931.73000	0.93173	1,044.450	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,043.57000		8.04357		8,473.92000	8.47392	8,043.570	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.59386		96.32253		7.69989	95.77946		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,055.63000		1.05563		941.95000	0.94195	1,055.630	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,998.74000		7.99874		8,428.13000	8.42813	7,998.740	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,066.91000		1.06691		952.26000	0.95226	1,066.910	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,954.03000		7.95403		8,382.45000	8.38245	7,954.030	9.49	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.57219		79.12922		8.64376	78.55180		20.81	116,319,953.40	1,470	16,298.00
R209	On 01/08/2013	Bond Future	79.36	Call	69,180.11000		69.18011		68,602.69000	68.60269	69,180.110	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000		0.00000	0.00000	0.000	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	392.53000		0.39253		323.57000	0.32357	392.530	20.60	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,262.27000		5.26227		5,770.73000	5.77073	5,262.270	20.60	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.65610		77.10132		8.72987	76.51572		22.29	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	9.70	Call	8,920.00000		8.92000		8,468.06000	8.46806	8,920.000	22.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,245.71000		1.24571		1,379.37000	1.37937	1,245.710	22.88	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,667.96000		4.66796		4,354.18000	4.35418	4,667.960	22.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,454.15000		3.45415		3,725.97000	3.72597	3,454.150	22.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,653.82000		6.65382		6,265.28000	6.26528	6,653.820	22.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,131.40000		2.13140		2,328.46000	2.32846	2,131.400	22.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	7,388.10000		7.38810		6,976.74000	6.97674	7,388.100	22.69	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,789.96000		1.78996		1,964.20000	1.96420	1,789.960	22.69	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,890.23000		7.89023		7,464.56000	7.46456	7,890.230	22.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,589.06000		1.58906		1,748.99000	1.74899	1,589.060	22.75	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	4,026.89000		4.02689		3,742.25000	3.74225	4,026.890	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,075.62000		4.07562		4,376.58000	4.37658	4,075.620	22.25	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,584.92000		4.58492		4,274.75000	4.27475	4,584.920	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,527.15000		3.52715		3,802.58000	3.80258	3,527.150	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,626.35000		4.62635		4,314.37000	4.31437	4,626.350	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,490.50000		3.49050		3,764.12000	3.76412	3,490.500	22.32	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,961.48000		5.96148		6,280.49000	6.28049	5,961.480	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,504.45000		4.50445		4,233.04000	4.23304	4,504.450	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,053.14000		6.05314		6,375.04000	6.37504	6,053.140	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,539.61000		4.53961		4,266.76000	4.26676	4,539.610	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,007.17000		6.00717		6,327.63000	6.32763	6,007.170	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.73375		78.13727		8.80961	77.54396		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,574.91000		4.57491		4,300.61000	4.30061	4,574.910	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,696.82000		2.69682		2,513.66000	2.51366	2,696.820	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,677.33000		10.67733		11,095.57000	11.09557	10,677.330	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,649.63000		2.64963		2,468.94000	2.46894	2,649.630	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,811.32000		10.81132		11,232.03000	11.23203	10,811.320	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,673.16000		2.67316		2,491.23000	2.49123	2,673.160	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,744.19000		10.74419		11,163.66000	11.16366	10,744.190	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.81242		76.05037		8.89047	75.44897		20.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.38731		157.38731		157.38100	157.38100			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,602.69000		15.60269		15,609.00000	15.60900	15,602.690		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	15,612.69000		15.61269		15,619.00000	15.61900	15,612.690		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	15,622.69000		15.62269		15,629.00000	15.62900	15,622.690		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.53064		128.53064		128.53280	128.53280			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,459.36000		1.45936		1,457.20000	1.45720	1,459.360		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,469.36000		1.46936		1,467.20000	1.46720	1,469.360		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.01	Put	1,479.36000	1.47936	1,477.20000	1.47720	1,479.360		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			129.71539	129.71539	129.71223	129.71223			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	8,274.61000	8.27461	8,277.77000	8.27777	8,274.610		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	8,284.61000	8.28461	8,287.77000	8.28777	8,284.610		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	8,294.61000	8.29461	8,297.77000	8.29777	8,294.610		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.36819	90.53910	8.43983	89.94866		18.26	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,924.08000	79.92408	79,333.64000	79.33364	79,924.080		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.45667	88.27975	8.53063	87.68099		19.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,617.42000	4.61742	4,301.79000	4.30179	4,617.420		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,542.33000	3.54233	3,825.46000	3.82546	3,542.330		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,660.23000	4.66023	4,342.72000	4.34272	4,660.230		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,505.28000	3.50528	3,786.53000	3.78653	3,505.280		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,703.22000	4.70322	4,383.84000	4.38384	4,703.220		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,468.53000	3.46853	3,747.91000	3.74791	3,468.530		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.54011	89.46584	8.61634	88.85909		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,370.39000	4.37039	4,101.03000	4.10103	4,370.390		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,240.05000	6.24005	6,577.44000	6.57744	6,240.050		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,300.56000	4.30056	4,034.19000	4.03419	4,300.560		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,335.47000	6.33547	6,675.85000	6.67585	6,335.470		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,335.40000	4.33540	4,067.53000	4.06753	4,335.400		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,287.63000	6.28763	6,626.51000	6.62651	6,287.630		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.62134	87.13881	8.69986	86.52388		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,683.25000	2.68325	2,499.37000	2.49937	2,683.250		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,757.33000	10.75733	11,188.38000	11.18838	10,757.330		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,636.20000	2.63620	2,454.80000	2.45480	2,636.200		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,889.56000	10.88956	11,323.09000	11.32309	10,889.560		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,659.66000	2.65966	2,477.02000	2.47702	2,659.660		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,823.32000	10.82332	11,255.61000	11.25561	10,823.320		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.66682	80.20983	8.73838	79.60855		21.60	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,761.93000	69.76193	69,160.65000	69.16065	69,761.930		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.75058	78.05732	8.82435	77.44757		23.15	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,379.56000	1.37956	1,251.75000	1.25175	1,379.560		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,015.33000	10.01533	10,497.27000	10.49727	10,015.330		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,399.91000	1.39991	1,270.58000	1.27058	1,399.910		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,936.73000	9.93673	10,417.15000	10.41715	9,936.730		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,359.41000	1.35941	1,233.11000	1.23311	1,359.410		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,094.33000	10.09433	10,577.78000	10.57778	10,094.330		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.74265	103.84923	8.82438	102.96913			0.00	0	603.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	10,715.32000	10.71532	11,595.42000	11.59542	10,715.320		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	10,585.77000	10.58577	11,465.87000	11.46587	10,585.770		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	10,456.47000	10.45647	11,336.57000	11.33657	10,456.470		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	11,369.32000	11.36932	12,261.86000	12.26186	11,369.320		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.82898	100.89344	8.91336	100.00090			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	11,627.72000	11.62772	12,520.26000	12.52026	11,627.720		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	11,498.39000	11.49839	12,390.93000	12.39093	11,498.390		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	407.22870	0.04072	409.62530	0.04096	407.229	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	329.22870	0.03292	331.62530	0.03316	329.229	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	359.75610	0.03598	362.18520	0.03622	359.756	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	381.75610	0.03818	384.18520	0.03842	381.756	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	318.10510	0.03181	320.54920	0.03205	318.105	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	440.10510	0.04401	442.54920	0.04425	440.105	13.73	0.00	0	0.00

**Total for Derivatives :** **571,416,407.88**      **47,624**      **2 148 295.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.09245			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.78500	106.55340	6.78500	106.53408			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.18068			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.26500	107.12705	8.26500	107.10349			859,560,000,000.00	104,000,000	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.74508			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.86620			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.92171	8.00000	47.91150			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13000	97.51020	9.13000	97.48655			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.13500	103.72680	7.13500	103.70704			36,010,345,000.00	5,047,000	3,500,000.00
AB07	On 07/03/2014	Spot Bond			6.75000	104.18175	6.75000	104.16295			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.22940			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.56000	107.25181	8.56000	107.22738			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.17437			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.60000	137.01243	0.60000	136.99297			0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond		2.27000	130.25016		2.27000	260.11532			454,000,000.00	200,000	1,200,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.71712			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73677			0.00	12,000,000	3,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90588			0.00	0	1,700,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29003			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30306			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.31163			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.39500	109.90611		7.39500	109.88442			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.48650			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.35000	105.00080		7.35000	104.98021			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04993			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11942			0.00	20,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.85990			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.90694			0.00	1,800,000	900,000.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89820			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17641			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27955			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.45000	105.08865		6.45000	105.07033			330,310,950,000.00	51,211,000	25,883,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78020			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.67330			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.05000	130.28800		5.05000	130.25396			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.94000	125.23740		2.94000	125.21172			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.55000	116.67861		2.55000	116.65586			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		3.45000	103.04420		3.45000	103.02151			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.86000	119.08675		10.86000	111.32231			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
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.66798			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03211			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.03715			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.16465			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.85000	109.78671		3.85000	109.76147			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	27.37644		100.00000	27.31013			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.01000	162.35039		2.01000	162.32110			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	151.82545		2.76000	151.79499			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.04000	164.40303		2.04000	164.37324			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.27000	161.91062		2.27000	161.88026			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.85625	70.77851		7.85625	70.75759			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.85625	70.77851		7.85625	70.75759			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	15.84074		84.61000	15.81415			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.66000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24623			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.30000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	42.30512		100.00000	42.22486			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.61000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.53000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.29000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55925			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.81623			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.65000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.89000	102.87448		6.89000	102.85544			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
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.99000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.21000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.58000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.12001			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.92500		117.26365		6.92500	117.24196			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	110.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50619			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.48000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.84000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.50965		2.64000	100.10306			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		98.39668		2.79000	143.17992			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.87000		109.17886		2.87000	184.62068			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	114.26000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.18000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.15500		91.59377		9.15500	93.75289			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.23000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.95000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.75000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	103.24573			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond		9.34000	88.17712		9.34000	88.22626			467,000,000,000.00	50,000,000	25,000,000.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		100.00000	10.55149		100.00000	100.00000			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		100.00000	6.92379		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.16000	109.53526		8.16000	109.51146			25,516,320,000.00	3,127,000	2,016,000.00
ABS5	On 01/05/2015	Spot Bond		6.93500	103.75066		6.93500	103.73144			68,164,115,000.00	9,829,000	4,251,000.00
ABS6	On 01/06/2020	Spot Bond		8.70000	98.19296		8.70000	98.17011			20,775,600,000.00	2,388,000	1,466,000.00
ABS7	On 11/09/2026	Spot Bond		9.54000	97.26326		9.54000	97.23863			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.38500	107.56184		7.38500	107.54063			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		4.00000	124.34372		4.00000	124.31462			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.30000	127.44566		1.30000	127.42512			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.08000	132.31933		2.08000	264.24891			0.00	0	400,000.00
ABSI3	On 31/01/2017	Spot Bond		0.54001	124.28391		0.54001	127.03803			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.98000	123.39225		1.98000	125.84813			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.95380			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.70663		100.00000	29.63466			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.75974			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.75974			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.08500	108.66031		11.08500	108.62846			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12396			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.49455		100.00000	1.49093			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15441			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58577			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.25354			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.25127			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
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.09350			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.52416		11.00000	57.50772			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.83465			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.01636			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.28148			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29527			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32648			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28134			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29076			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29490			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26012			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26012			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28113			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27383			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28113			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.23912			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.22502			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26849			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.26451			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15490			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.26451			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
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28517			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.29437			0.00	0	14,000,000.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.29812			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.29061			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.24561			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27385			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.86145			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09000	104.68555		9.09000	104.78725			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25135			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.28500	104.82654		7.28500	104.80583			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.20955			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.39473			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.15457			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	101.24720			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.49135		100.00000	4.48142			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.06710		100.00000	6.05374			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.45066			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.48290			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.52988			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.28131			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81308			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81308			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.24720			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69963			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
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.27186			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.26960			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42718			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60317			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42721			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06023			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.00716			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.38234			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.74056			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15019			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.28246			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36782			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23279			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.27660			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95963			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24643			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.23999			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25249			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.27585			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.26263			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24756			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25173			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.94339	10.23000	102.91549			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25571			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
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24946			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34939			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64145			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23338			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.20500	103.07642		9.20500	103.05108			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27465			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.67456		1.75000	107.77679			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25135			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25192			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26619			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27549			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25688			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.25203			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27363			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26433			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28478			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26619			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27735			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85927			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.27363			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.26798			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28387			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28876			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.22436			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.23160			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
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.24930			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25498			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28997			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28404			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30518			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26805			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30222			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30334			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30518			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.02117			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.29035			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.29035			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.09061			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.89093			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24943			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24681			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.09958			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.75772			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22229			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.35540			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.17635	100.00000	100.00000	6.16138			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77067			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85948			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.91858			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40326			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
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.56099			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.77121			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.23582			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.79500		98.28275		7.79500	98.26140			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.63816			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.93329			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42500		103.28013		8.42500	103.25697			13,463,150,000.00	1,598,000	1,483,000.00
AIR02	On 30/04/2023	Spot Bond	8.98000		119.45322		8.98000	119.42456			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		39.17185		100.00000	46.46947			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.03500		112.65510		7.03500	112.63394			211,774,605,000.00	30,103,000	9,409,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.70995		100.00000	46.59555			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.53461		100.00000	13.50466			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		148.42924		3.04000	148.39833			0.00	0	400,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000		102.65155		4.55000	129.02197			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.33830			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.12336			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.40729			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.42539			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.38014			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08390			0.00	0	3,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.67500		107.17584		8.67500	107.15098			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37235			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.43191			0.00	2,000,000	1,800,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		82.01417		100.00000	81.83471			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.10335			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
BAW2		On 02/10/2015	Spot Bond		7.11000	112.27495	7.11000	112.25352			0.00	0	100,000.00
BAW3		On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.03993			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.30139			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond		6.52000	102.83244	6.52000	102.81430			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.03603			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond		7.33000	103.85755	7.33000	103.83713			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond		8.61000	107.17186	8.61000	107.14718			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.13642			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond		10.87782	104.08048	10.87782	102.43633			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond		10.82355	101.44260	10.82355	100.85628			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.86204	101.30723	10.86204	100.77934			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.03867			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.89570	101.06303	10.89570	100.68038			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.85152	99.92232	11.85152	99.84753			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.04072			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.04072			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.04079			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.12782	99.86124	11.12782	99.91926			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.02649	102.59818	11.02649	100.74647			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.82355	101.44260	10.82355	100.85628			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.01388	101.35986	11.01388	100.86703			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.19175	94.12921	10.19175	100.38832			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.03624			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.07712			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.07712			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
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.07280			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.55985		99.98877		10.55985	99.98894			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.38500		99.26099		11.38500	99.18358			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.19879		10.22500	96.49548			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.01355			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02856			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.39089		12.22500	100.09977			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07594			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500		62.48240		11.07500	96.75572			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07359			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07555			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07555			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	98.48805			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07264			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.05499			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87782		103.96187		13.87782	102.41388			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.16298		100.70171		15.16298	100.64983			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07232		100.64237		14.07232	100.39433			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.10089			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.10089			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.10089			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.10476			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
BAYC1U	On 31/12/2016	Spot Bond	100.00000		8.89778	100.00000	8.88090				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.91804	100.00000	18.87221				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.21754	100.00000	17.17583				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.62812	100.00000	10.60237				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.62812	100.00000	10.60237				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.84989	100.00000	12.81876				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.13421	100.00000	11.10724				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		61.69636	100.00000	61.57931				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.21243				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.04090				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.04294				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000		104.90371	1.98000	168.35360				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90000		96.09836	7.90000	142.50386				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.90000		97.37881	7.90000	142.77671				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.28500		100.31841	8.28500	100.29617				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.28086				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.86922				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.09974				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.52542				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
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25849			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	58.93393		100.00000	58.79116			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	101.09007		100.00000	100.82404			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.82500	99.17571		7.82500	99.15503			46,950,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.40069			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32087			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35077			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45043			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55007			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82874			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.60755		100.00000	6.59137			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.12143			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18343			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20999			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21885			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.32508			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46664			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27766			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30151			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30802			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21000	104.50560		8.21000	104.48275			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32751			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36203			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
BG42DU	On 15/03/2017	Spot Bond	100.00000		3.69332	100.00000	3.68438				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.69332	100.00000	3.68438				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.57500		107.92031	6.57500	107.90103				307,118,250,000.00	46,710,000	14,704,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.01892				0.00	8,000,000	8,945,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.56604				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.11586				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.42003				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.67576				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.05443	100.00000	7.03735				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.81235				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.67813				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.71731				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.78845				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.08367				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.57265				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.27395				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.10827	100.00000	10.08378				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.15000		109.51291	7.15000	109.49201				10,231,650,000.00	1,431,000	1,373,000.00
CBL08	On 02/11/2016	Spot Bond	9.26000		116.00466	9.26000	115.97613				2,537,240,000.00	274,000	174,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.84856				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.24124				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96000		105.52304	8.96000	105.49790				8,538,880,000.00	953,000	7,581,000.00
CBL12	On 06/09/2018	Spot Bond	10.98500		104.98332	10.98500	104.95281				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.66048				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.23500		106.17271	11.23500	106.14066				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
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.15707				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.15000	102.13849	9.15000	102.11366				35,007,900,000.00	3,826,000	1,967,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.10408				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.67500	101.36003	11.67500	101.32826				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.19601				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.52517				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.07368				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.87500	76.97563	9.87500	94.61837				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.73000	118.26850	9.73000	118.23780				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.58000	114.32386	9.58000	114.29464				0.00	0	25,600,000.00
CCT03	On 15/03/2025	Spot Bond	9.02000	118.63787	9.02000	118.60943				505,120,000,000.00	56,000,000	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68123				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51000	104.43525	11.51000	104.40349				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.14963				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.18423				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.62456				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	103.02180				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.64024				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75515				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.54212				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.52513				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.25505				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24182				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.61486				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
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83493			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.79642			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83773			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.26827			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.64500	104.73306		10.64500	104.70319			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.22500	103.27799		8.22500	103.25512			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.14834			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34954			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66846			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66846			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07748			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.01667		100.00000	20.96576			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	20.84607		100.00000	20.79558			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28137			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.14741		100.00000	66.98474			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	65.49708		100.00000	67.44770			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.85924			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40088			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.10726		10.11000	100.08044			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
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.40088				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93008				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60225				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.61085				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	101.00454	2.76000	112.69983				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.58992	3.14000	112.69169				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.82928	8.25000	102.80669				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	100.40088				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.40088				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.64756	3.10000	112.28558				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.39616	2.40000	112.04775				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.40674				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.38348				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.86784				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.86589				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.98500	103.33775	7.98500	103.31564				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.87968				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.88158				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38897				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40063				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.03500	103.50889	8.03500	103.48662				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.03500	103.50889	8.03500	103.48662				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.66836				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
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.08500	102.35750		8.08500	102.33534			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28891			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32127			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37324			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37324			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	61.42759		100.17539	61.27854			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.43321			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92806			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29339			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.74313			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79531			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.36214		9.35000	103.33605			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.36214		9.35000	103.33605			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68929			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69135			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26046			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35167			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23506			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14266			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14266			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14266			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14266			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14266			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
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14655			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15287			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15287			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15287			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15287			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15287			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15394			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.00500	105.45918		9.00500	105.43395			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.34036			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77655			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26424			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26424			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24270			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33226			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16085			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38854			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26246			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26061			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26823			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.78822			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.90996			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.84393			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26748			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.36245			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51455			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
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23226			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12416			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25315			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05312			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.67410			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17758			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17758			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17544			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02332			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17544			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84191			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31038			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02335			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02335			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06490			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.34898		100.00000	6.33360			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.29963			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.08376			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.43500	95.63542		10.43500	96.03065			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.95500	95.02450		10.95500	97.62573			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06174			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.30964			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.05630			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37919			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.40121			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.78209		8.80500	101.53361			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26805			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63057			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.28181			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.28738			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.30889			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.86916			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21536			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21536			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21536			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30435			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	100.21818			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.07249		100.00000	27.01191			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.07249		100.00000	27.01191			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.10248		7.01000	36.71486			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.18609			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00069		100.00000	0.00069			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00069		100.00000	0.00069			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.28500	100.31841		8.28500	127.70712			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.90000	32.42129		7.90000	142.50386			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.90000	32.80855		7.90000	142.77671			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	83.95596			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	83.81878			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88324			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88324			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29265			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27158			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27578			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.73820			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27363			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37919			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24607			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.53500	112.83334		8.53500	109.39614			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.61000	102.26205		8.61000	102.23850			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.78500	116.12342		9.78500	116.09312		15,147,180,000,000.00	1,548,000,000		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
COJ06	On 09/12/2015	Spot Bond		7.98500	106.89355		7.98500	106.87069			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.37500	110.61302		9.37500	110.58549			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.74500	98.34945		9.74500	98.32389			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.63000	99.39197		10.63000	99.36385			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.63000	92.09978		10.63000	92.07373			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66430			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69770			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57187			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12907			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.59503			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.31022			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.23500	93.33398		12.23500	91.53374			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.43140		100.00000	11.39571			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.07611			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.88500	97.61809		7.88500	98.60239			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.95384			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		100.00000	1.05149		100.00000	100.00000			15,000,000,000,000.00	150,000,000	100,000,000.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.02518			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.02648			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.02370			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.98500	104.01483		6.98500	103.99512			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.78500	122.41004		6.78500	122.38772			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.05000	110.90334		8.05000	110.87917			804,830,950,000.00	99,979,000	48,232,000.00
DV23	On 27/02/2023	Spot Bond		8.41500	113.84534		8.41500	113.81942			1,290,002,670,000.00	153,298,000	87,789,000.00
E170	On 01/08/2020	Spot Bond		7.71000	136.85071		7.71000	136.82211			277,560,000,000.00	36,000,000	18,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.73448			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82411			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89312			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.93872			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.62594			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.40017			4,200,000.00	42,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		112.66436		2.22000	112.64344			66,600,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000		99.69663		2.27000	99.67796			0.00	0	46,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.22500		111.41390		9.22500	111.38614			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.12500		112.02570		9.12500	111.99854			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.68000		104.11612		9.68000	104.08939			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.21000		93.24022		10.21000	96.17199			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80691			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.92913			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.64312			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		54.26888		100.00000	54.13741			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		57.10467		100.00000	56.96633			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		90.77939		100.00000	90.56012			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		86.40366		100.00000	86.20503			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.37455		3.00000	127.34821			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94500		103.58344		10.94500	103.55345			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.51056			0.00	0	2,600,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.50499			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.89988			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
EQS07	On 09/04/2018	Spot Bond		9.59500	83.93269		9.59500	98.47980			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.00355			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91885			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89319			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.02309			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.99004			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.81447			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84712			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87328			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.81839			0.00	300,000	100,000.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.82205			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86086			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.42500	105.30128		6.42500	105.28308			77,100,000,000.00	12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.37500	109.35591		7.37500	109.33426			3,744,442,375,000.00	507,721,000	253,930,000.00
ES23	On 25/01/2023	Spot Bond		7.95500	117.94573		7.95500	117.92031			366,550,490,000.00	46,078,000	247,639,000.00
ES26	On 02/04/2026	Spot Bond		8.46500	97.25647		8.46500	97.23444			777,755,735,000.00	91,879,000	52,018,000.00
ES33	On 15/09/2033	Spot Bond		9.14500	87.23050		9.21500	86.64746			5,797,253,270,000.00	633,926,000	895,851,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76215			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42125			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14652			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.01413			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.32699			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.95321		100.00000	11.92424			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.63206		100.00000	11.60388			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.94401			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
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.97797			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.08661			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.14767			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.03500	104.93679		7.03500	104.91708			125,652,135,000.00	17,861,000	17,061,000.00
FRB05	On 21/12/2018	Spot Bond		9.07500	97.88457		9.07500	97.86083			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.38267			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38260			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.37125			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.77396			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.87500	104.99125		10.87500	104.96089			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.62154			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	77.10547		100.00000	76.92608			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond		0.00000	100.00000		0.00000	103.48023			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.08000	124.09006		2.08000	124.89965			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.11000	131.99001		2.11000	263.59103			422,000,000.00	200,000	500,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.63414		2.77000	143.52554			0.00	0	1,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.76000	110.97982		2.76000	187.66663			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.19500	116.67779		7.19500	116.65537			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	31.85866		100.00000	31.78853			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	31.85866		100.00000	31.78853			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.12000	56.09311		8.12000	55.39008			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.80073		9.50300	34.91231			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.55512		9.74000	33.66764			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	81.85872		100.00000	81.67802			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79577			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
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21297			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.46782			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29106			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17760			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17760			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.77898			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15660			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33038			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41942			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28144			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31232			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35692			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.31077		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.31077		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41295			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30518			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37532			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40651			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28924			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.52466			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29963			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24969		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35545			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42554			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
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32074			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34291			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40395			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37422			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42188			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40285			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39001			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34844			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34180			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43138			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42591			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41091			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43212			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36502			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.02348		100.09221	10.99675			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26879			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45292			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32860			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37148			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07806			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35387			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30471			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	100.30850			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
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27875			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28293			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38083			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.04661			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37586			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.04661			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36350			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27735			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.88222		13.22500	106.35583			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25949			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.04502			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.04502			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25986			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40182			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.27326			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	87.76435		3.59500	90.94374			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28664			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28664			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.92745			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06174			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.47273			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58487			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.56002			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30577			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
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30396			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.51460			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.63121			0.00	0	0.00
FRC55		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25698			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32815			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.32000	121.43753		3.32000	113.79466			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30995			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31334			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.30000	110.82056		3.30000	113.96452			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.88010	98.94451		0.88010	118.40173			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.32000	107.68763		3.32000	113.79466			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.86001	106.40474		1.86001	121.47763			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.93010	106.94050		1.93010	123.32251			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51160			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	20.97752		100.00000	20.92670			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53254			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46335			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	110.84578		4.73000	110.81767			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.47196			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26628			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30773			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41060			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36331			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34906			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
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27052			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42890			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27017			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.55832			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.48934			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22180			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.13505		100.00000	8.11534			0.00	0	0.00
FRE2A1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.86866			0.00	0	0.00
FRE2A2		On 02/08/2013	Spot Bond	10.53000	102.53177		10.53000	101.66941			0.00	0	0.00
FRE2B1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.82260			0.00	0	0.00
FRE2B2		On 02/08/2013	Spot Bond	7.34000	102.82768		7.34000	101.96039			0.00	0	0.00
FRE2C		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.62923			0.00	0	0.00
FRE2D		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.07760			0.00	0	0.00
FRE2E		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.25786			0.00	0	0.00
FRE2F		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.47911			0.00	0	0.00
FRE2G		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.61792			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.00000	138.96778		4.00000	138.93534			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.74624			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	103.25654			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84489			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	104.04267			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.99820			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.29714			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
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.83611			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.62000	126.53953		2.62000	252.70265			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.12000	131.88045		2.12000	263.37216			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.84000	124.27234		2.84000	248.17353			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.45000	103.48326		2.45000	121.46081			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.23812			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.98000	122.02211		1.98000	122.00011			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50567			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92779			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.35222			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.12185			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18654			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.64255		2.97000	89.62398			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.87076		100.00000	0.86864			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.33182		104.97509	13.29809			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.02023			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.32878		101.07593	17.28640			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.67660		100.44759	9.65306			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33184			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.79605		100.76967	15.75751			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.15681			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.07961			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.43656			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.00344			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.59000	98.02038		2.59000	98.00114			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
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.08065			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.31844			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04181			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	97.58714		2.31000	103.50812			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.07886			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	97.23432		2.34000	103.19321			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.78298			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.37911			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	129.67654		2.32000	328.20432			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.29584			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.95000	105.70918		5.95000	105.69234			91,058,800,000.00	15,304,000	14,704,000.00
FRX15	On 14/03/2015	Spot Bond		6.23500	106.65305		6.23500	106.63526			41,780,735,000.00	6,701,000	12,037,000.00
FRX16	On 15/09/2016	Spot Bond		7.25500	104.50920		7.25500	104.48897			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.73000	105.28268		7.73000	105.26099			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.91500	112.44417		7.91500	112.42033			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.54000	103.45072		8.54000	103.42723			30,846,480,000.00	3,612,000	6,528,000.00
FRX23	On 28/02/2023	Spot Bond		9.45500	91.48231		9.45500	91.99037			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.53000	109.10502		9.53000	109.07728			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.25000	97.43259		10.25000	97.40569			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.13500	81.61267		10.13500	81.59063			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83908			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.71020			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89229			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.96000	103.82494		8.96000	103.80008			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
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.95007			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	98.92599			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	98.92710			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.68207			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.88460			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.81248			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.59536			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.50866			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.37180			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.79031			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.18813			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21668			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.27189			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.04438		100.00000	3.03764			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.34038			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.43548			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.43905			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.61819			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44635			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.29274			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.61601			0.00	5,000,000	5,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.41624			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
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.11068			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19723			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36959			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.38372			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.13770			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.13581			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91738			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.20871			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.20871			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	106.21597		100.00000	105.93644			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.37493			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41640			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.57331	104.03087		7.57331	101.41216			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.27348			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.42684			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.48905			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.92646	104.09036		7.92646	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.35714			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.52027			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58245			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.37728	104.17303		8.37728	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.65389			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
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.64481			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69657			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.80046			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.21527			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48944			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.65415			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.71963			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.86000		114.26895		7.86000	114.24462			521,613,180,000.00	66,363,000	34,481,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		134.42811		1.89000	268.46164			287,280,000,000.00	152,000,000	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		137.60085		1.87000	268.90976			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.19000		104.50236		9.19000	104.47643			231,753,420,000.00	25,218,000	12,836,000.00
HWAY35	On 31/07/2035	Spot Bond	9.18500		104.55797		9.18500	104.53203			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		110.17183		1.70000	110.15281			537,391,596,800.00	316,112,704	821,926,085.00
I2038	On 31/01/2038	Spot Bond	2.40000		104.02211		2.40000	104.00217			1,534,001,894,400.00	639,167,456	707,317,880.00
I2050	On 31/12/2050	Spot Bond	2.52000		105.36617		2.52000	105.34575			277,812,309,600.00	110,242,980	280,477,280.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.08500		108.32161		7.08500	108.30111			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.79443			0.00	200,000	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.61792			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.40544			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80787			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.81000		103.94224		6.81000	103.92333			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.58500		107.48788		7.58500	107.46613			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31000		109.43946		8.31000	109.41525			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.74000		103.02685		6.74000	103.00819			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
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.25107				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77026				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.85000		109.88158	3.85000	109.85618				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.40500		105.48792	7.40500	105.46673				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.04356				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.11108				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.70001		106.15939	0.70001	126.34829				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.05000		106.65365	2.05000	125.18334				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.03230				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.43496				0.00	0	800,000.00
IBL39	On 02/04/2018	Spot Bond	8.01000		105.16104	8.01000	105.13847				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.46102				0.00	0	800,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.06478				0.00	200,000	2,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85554				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.50500		98.12995	8.50500	98.10761				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95000		91.53532	8.95000	95.12855				15,116,550,000.00	1,689,000	821,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.52404				0.00	5,000,000	5,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.11000		85.09754	8.11000	98.84225				16,220,000,000.00	2,000,000	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00200	100.00000	0.00200				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.04439	5.00000	101.03077				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.04439	5.00000	101.03077				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.13708	5.00000	102.12314				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.04439	5.00000	101.03077				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.22357	4.00000	101.21267				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.99682				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
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93945			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07043			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.08500	111.36015		9.08500	111.33312			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01818			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01818			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.00363			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.67411		100.00000	7.65552			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	102.13181			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.73849			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.52832			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.08500	102.40033		9.08500	102.37561			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.59568			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.77821			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.97205			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.36153			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.23767		100.00000	4.22351			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.40000	99.22199		5.40000	99.20743			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.40000	99.12014		5.40000	99.10561			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.79043		5.45000	98.73217			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			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
IND332	On 06/08/2013	Spot Bond	5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000	98.70307		5.45000	98.64492			1,220,800,000,000.00	224,000,000	212,000,000.00
IND341	On 08/10/2013	Spot Bond	100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	74.79508		100.00000	74.64213			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	73.73737		100.00000	73.58871			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	72.70916		100.00000	72.56461			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	71.70923		100.00000	71.56863			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.73643		100.00000	70.59961			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.78967		100.00000	69.65649			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.86792		100.00000	68.73823			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.98419			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02653			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.87782	102.95106		10.87782	101.75944			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.87782	100.44517		10.87782	100.26590			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
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21332			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62893			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20909			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.63864		6.50000	101.62089			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10369			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.54371			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	22.99630		100.00000	22.94059			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	14.71763		100.00000	14.68198			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67938			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67938			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78687			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89458			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.40994			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.53673			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56734			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.39496			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.39786			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34942			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.22986			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.21533			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.27920			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.21089			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30127			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.53673			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
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34185			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20284			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.04558			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09840			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09840			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.49333			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	62.12438		100.00000	61.97389			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07279			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.04122			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62590			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43556			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46832			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49020			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.09500	104.22752		8.09500	104.20493			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.80000	103.96573		6.80000	103.94684			3,440,800,000.00	506,000	248,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.56000	106.86089		8.56000	106.83655			456,496,240,000.00	53,329,000	15,640,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98279			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87150			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21775			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.26500	104.42516		8.26500	104.40204			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.58840			0.00	200,000	1,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.60250				0.00	0	40,000,000.00
IV017	On 31/01/2022	Spot Bond	3.14000		98.26513	3.14000	115.33399				22,608,000,000.00	7,200,000	6,600,000.00
IV019	On 31/03/2028	Spot Bond	3.95000		92.85860	3.95000	124.70817				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.56417				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.03924				0.00	0	800,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.85999				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.75621				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.46150				0.00	600,000	700,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.14581				0.00	0	5,300,000.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20408				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		89.23748	3.70000	89.99625				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		89.16308	3.70000	95.48765				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.50631				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.68546				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35657				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.57500		110.23183	11.57500	110.19813				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.58133				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000		91.87313	3.95000	124.70817				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000		95.01188	5.25000	99.95687				0.00	0	0.00
IVA328	On 11/07/2013	Spot Bond	5.25000		99.91377	5.25000	99.85637				0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000		99.71315	5.25000	99.65598				0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000		99.60581	5.35000	99.54767				0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000		99.50412	5.35000	99.44610				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
IVA333	On 15/08/2013	Spot Bond	5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.67398		5.45000	98.61587			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.52381		100.00000	69.39163			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.98189			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.01719			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.21115			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.22031			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.13913			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99994			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
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28627			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.05635			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.01149			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87094			0.00	0	2,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78049			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75164			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.84063			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.61274			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.98316			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.03572			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	90.19608		100.00000	89.97555			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	60.34222		100.00000	60.19444			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	57.03554		100.00000	56.89738			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	57.13637		100.00000	56.95799			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	55.08479		100.00000	54.98029			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.24204			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	31.14286		100.00000	31.06658			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49006			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.57307			0.00	0	40,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	38.89332		100.00000	38.77189			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.65862			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.45501			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.28000	145.70675		8.28000	145.67463			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
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.63069			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72652			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.66000	99.63308		8.66000	99.60974			35,696,520,000.00	4,122,000	3,880,000.00
LGL03	On 03/04/2018	Spot Bond		8.71000	66.72303		8.71000	97.81019			5,226,000,000.00	600,000	300,000.00
LGL04	On 23/05/2020	Spot Bond		8.00000	100.92079		8.00000	100.89928			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58153			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.33500	99.30635		11.33500	99.27644			222,166,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63781			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.98312			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.89674			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.69953			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.44498			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.03190			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.51199			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.98793			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93540			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35299			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.36068			0.00	5,000,000	5,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.27780			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42218			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.09169			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29847			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.29203			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
MBP18U	On 28/01/2014	Spot Bond	100.00000		64.51180	100.00000	64.35380				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		61.41230	100.00000	61.26353				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		65.43318	100.00000	65.27293				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		34.90097	100.00000	34.81643				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.11765	100.00000	30.04469				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		8.86510	100.00000	8.84362				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		91.70854	100.00000	91.47870				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.42500		104.69910	8.42500	104.67550				5,804,825,000.00	689,000	411,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.41483				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.35256				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.38367				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.53976				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.55169				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.61128				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.32460				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.49521				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.79500		104.36033	7.79500	104.33852				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.49500		103.65238	8.49500	103.62856				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.20000		104.70553	9.20000	104.67952				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	10.00000		99.50797	10.00000	99.48145				272,000,000,000.00	27,200,000	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.23610				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.24556				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000		104.85687	9.30000	104.83068				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
MGL01	On 15/09/2015	Spot Bond		7.23500	105.09516		7.23500	105.07486			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63222			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.72000	101.03692		8.72000	101.01336			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.60454			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42000	101.01047		8.42000	100.98771			29,596,300,000.00	3,515,000	3,391,000.00
MTN02	On 13/07/2014	Spot Bond		6.57000	108.38917		6.57000	108.36982			24,256,440,000.00	3,692,000	3,566,000.00
MTN03	On 13/07/2015	Spot Bond		7.28500	108.30656		7.28500	103.61348			282,658,000,000.00	38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond		8.36500	110.76135		8.36500	105.68159			12,120,885,000.00	1,449,000	1,728,000.00
MTN05	On 28/10/2013	Spot Bond		5.72000	102.06067		5.72000	102.04496			57,200,000,000.00	10,000,000	10,000,000.00
MTNC16	On 09/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.92948			0.00	0	900,000.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.68971			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.62609		100.00000	6.61004			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.17554		100.00000	0.17512			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.93757		100.00000	6.92076			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.02253		100.00000	7.00551			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.45458		100.89771	6.43881			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.54012		100.61875	6.52419			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	100.82141			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.82971			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.85050			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.86446			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.87969			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.89352			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.90029			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
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.98368			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.08066			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17554		100.00000	0.17512			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17554		100.00000	0.17512			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.59500	98.91205		8.59500	98.88943			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.61952			0.00	16,000,000	4,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.52839			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91163			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.61249			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13740			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.67139			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.88500	110.54137		6.88500	110.52104			15,511,905,000.00	2,253,000	2,563,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72433			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.67500	116.40291		8.67500	116.37605			24,940,625,000.00	2,875,000	2,177,000.00
NBK4		On 28/10/2024	Spot Bond	10.45500	32.46044		10.45500	32.45160			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.33500	105.88219		7.33500	105.86136			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43714			0.00	100,000	400,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.52003			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.60000	103.57049		6.60000	103.55221			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55648			0.00	12,000,000	23,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.53500	107.03400		7.53500	107.01250			13,525,325,000.00	1,795,000	781,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17710			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.74288			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12139			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92543			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57323			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59291			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	83.75706			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55918			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	101.30450			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.42860			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23806			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.78523			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	79.78378			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.59827			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51804			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.96157			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25780			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.24269			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.90957			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23342			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.22815			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22795			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
NED11	On 17/09/2015	Spot Bond		8.03500	108.08868		8.03500	108.06554			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.35000	103.74905		5.35000	103.73402			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.35000	105.06706		6.35000	105.04892			15,957,550,000.00	2,513,000	1,668,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94222			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.81000	114.46916		11.81000	114.43348			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.36800			0.00	0	5,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70691			0.00	200,000	1,200,000.00
NILB10	On 08/12/2016	Spot Bond		2.13000	158.00589		2.13000	157.97686			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.35000	109.42522		8.35000	109.40051			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.35455			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33094			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33094			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.98000	108.45100		8.98000	108.62222			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75314			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.16108			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71353			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.70644			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.73568			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.18000	108.43084		9.18000	110.00754			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.76493			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.73573			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.75320			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.38000	108.41106		9.38000	108.57589			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.81163			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77661			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
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.76488			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.98624			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.91521			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.78822			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		3.92500	135.15405		3.92500	135.12269			254,842,400,000.00	64,928,000	32,464,000.00
NRA014	On 30/04/2014	Spot Bond		6.53500	105.70568		6.53500	105.68720			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.16500	118.71900		8.16500	118.69305			133,906,000,000.00	16,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.45500	126.30898		8.45500	126.28056			128,516,000,000.00	15,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.02500	165.29099		2.02500	165.26109			336,150,000,000.00	166,000,000	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		8.96000	128.35254		8.96000	128.32180			55,552,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.40943			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.37159			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.53129			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.15646			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.08430			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.04594			0.00	2,000,000	2,600,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18691			0.00	0	500,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.78022			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.00720			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.81033		100.00000	16.76961			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	22.51951		100.00000	22.46435			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	22.57192		100.00000	22.51664			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	22.60336		100.00000	22.54801			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	23.35813		100.00000	23.30092			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	24.19675		100.00000	24.13748			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
OCT1E1	On 18/10/2015	Spot Bond	100.00000		29.43811	100.00000	29.36601				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	10.00000		99.47533	10.00000	99.44881				59,020,000,000.00	5,902,000	4,709,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.45197	100.00000	6.43634				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	93.83000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		32.46549	100.00000	32.38599				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.30574	100.00000	9.28320				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.22471				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.33634				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		93.73944	100.00000	93.51247				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.80089				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.61101				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.10472				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86119				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.25996				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.25526				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.42767				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.28839				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.27065				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.26082				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.28364				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.30483				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.28347				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.27108				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.32300				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.29840				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
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.28304			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.67703			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.73095			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.75521			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.80912			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.04081			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.09466			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.88945			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28945			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08500		112.51252		6.08500	112.49419			0.00	0	16,667.00
R009P	On 15/09/2014	Spot Bond	5.97000		93.20808		5.97000	93.19318			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000		39.00252		7.70000	38.99447			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.00000		119.30122		6.08500	119.09259		224,606,136,000,000.00	37,434,356,000	18,146,230,000.00	
R158	On 15/09/2015	Spot Bond	6.08500		119.11199		6.08500	112.49419			0.00	0	16,667.00
R158P	On 15/09/2015	Spot Bond	5.98500		87.85505		5.98500	87.84097			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08500		125.32750		6.08500	125.30708			0.00	0	16,667.00
R159P	On 15/09/2016	Spot Bond	5.91500		83.00398		5.91500	82.99084			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.30000		104.58995		5.30000	104.57482			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.81000		122.55783		7.88000	121.87054		257,393,068,790,000.00	32,956,859,000	13,723,995,000.00	
R187P	On 21/12/2026	Spot Bond	7.62000		36.54132		7.62000	36.53385			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.54000		34.28837		7.54000	34.28144			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		273.71636		1.62000	274.58757		443,204,200,120.00	266,990,482	167,945,720.00	
R201	On 21/12/2014	Spot Bond	5.53000		104.79315		5.60000	104.67739		9,628,498,670,000.00	1,741,139,000	782,154,000.00	
R202	On 07/12/2033	Spot Bond	2.27000		202.05104		2.27000	202.01315		8,695,873,033,440.00	3,830,781,072	1,603,444,172.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		7.45000	104.69898		7.54500	104.02623			65,931,769,900,000.00	8,849,902,000	5,163,129,000.00
R203	On 15/09/2017	Spot Bond		6.76500	107.84110		6.86000	107.46879			92,663,127,480,000.00	13,697,432,000	7,978,189,000.00
R204	On 21/12/2018	Spot Bond		6.97500	104.89117		7.07500	104.41223			92,570,595,750,000.00	13,271,770,000	6,079,857,569.00
R2048	On 28/02/2048	Spot Bond		8.79500	102.51378		8.79500	102.48981			55,174,649,745,000.00	6,273,411,000	3,426,993,000.00
R205	On 31/03/2014	Spot Bond		100.00000	54.56615		100.00000	54.43396			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.28500	100.93344		5.32000	104.64467			25,441,990,000,000.00	4,814,000,000	1,918,605,000.00
R207	On 15/01/2020	Spot Bond		7.20000	100.06025		7.30000	103.14488			72,490,367,520,000.00	10,068,106,600	3,931,357,000.00
R208	On 31/03/2021	Spot Bond		7.28500	98.63309		7.37500	98.10015			93,341,557,933,040.00	12,812,842,544	9,570,601,515.00
R209	On 31/03/2036	Spot Bond		8.54500	78.77198		8.61500	78.18615			159,604,188,114,110.00	18,678,079,358	11,165,414,642.00
R210	On 31/03/2028	Spot Bond		2.05000	156.66989		2.05000	156.64144			451,032,980,400.00	220,016,088	466,160,065.00
R211	On 31/01/2017	Spot Bond		0.00000	117.65021		0.00010	129.39850			0.00	222,991,274	89,284,274.00
R212	On 31/01/2022	Spot Bond		1.48000	130.73767		1.48000	130.71589			4,682,734,139,920.00	3,164,009,554	995,073,749.00
R213	On 28/02/2031	Spot Bond		8.34000	90.13037		8.41000	89.52996			104,895,309,168,000.00	12,577,375,200	5,380,857,000.00
R214	On 28/02/2041	Spot Bond		8.71000	79.25631		8.71000	79.23796			106,099,854,640,000.00	12,181,384,000	8,707,780,000.00
R224C	On 15/09/2013	Spot Bond		5.36000	98.95375		5.36000	98.93937			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.46000	96.32200		5.46000	96.30791			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.57000	93.64236		5.57000	93.62838			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.14500	90.24616		6.14500	90.23132			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.98500	87.85505		5.98500	87.84097			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.90500	85.48121		5.90500	85.46769			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.91500	83.00398		5.91500	82.99084			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.63500	97.45726		5.63500	97.44260			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.65500	94.77807		5.65500	94.76363			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.60500	92.23745		5.60500	92.22352			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.05500	88.95663		6.05500	88.94213			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
R328C		On 21/12/2015	Spot Bond		5.92500	86.61131	5.92500	86.59749			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond		5.90500	84.16768	5.90500	84.15430			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond		5.96500	81.58915	5.96500	81.57605			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond		6.83500	76.62389	6.83500	76.60982			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		6.88500	73.93217	6.88500	73.91850			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.08000	70.80668	7.08000	70.79322			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.06000	68.45801	7.06000	68.44503			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.04000	66.20004	7.04000	66.18752			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.03000	63.98896	7.03000	63.97688			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.26000	60.86781	7.26000	60.85596			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.24000	58.82036	7.24000	58.80893			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.29500	56.52610	7.29500	56.51503			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.26500	54.67061	7.26500	54.65995			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.23500	52.89136	7.23500	52.88109			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.20500	51.18485	7.20500	51.17495			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.16500	49.59543	7.16500	49.58589			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.12500	48.07397	7.12500	48.06478			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.82000	43.13331	7.82000	43.12427			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.78000	41.69383	7.78000	41.68513			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.74000	40.31794	7.74000	40.30958			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.70000	39.00252	7.70000	38.99447			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.66000	37.74457	7.66000	37.73682			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.62000	36.54132	7.62000	36.53385			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.58000	35.39009	7.58000	35.38289			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.54000	34.28837	7.54000	34.28144			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
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43313			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.57325			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.93825			0.00	0	20,900,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.81525			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.98745			0.00	0	7,500,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.16869		100.00000	12.13920			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.68662		100.00000	2.68004			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.50045			0.00	2,000,000	1,000,000.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42225			0.00	4,000,000	2,000,000.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43046			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49670			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.40870			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.10699			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42248			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17986			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	87.77482		100.00000	87.57022			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15688			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.40926			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41371			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81279			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.63352			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.10576			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.25937			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.73219			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
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55885			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	102.04335			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.08534			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.00691			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.78781			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.78781			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.60135			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.44674			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88417			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19339			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.21672			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62893			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.48027			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.73998		12.35000	107.70432			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.51956			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.21109		100.00000	13.17908			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.99866			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48338			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72887			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	56.55332		100.00000	56.41632			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84593			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.37554		5.25000	102.36089			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.00555		100.00000	1.00314			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
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.83833	100.00000	6.82158				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.08120	100.00000	10.05678				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.02841	100.00000	11.93928				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.87313				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.68456				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.67500		109.24506	8.67500	109.21972				10,401,325,000.00	1,199,000	3,196,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	95.49170				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.38500		111.34445	7.38500	111.32252				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.82315				0.00	200,000	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.91000		103.56663	8.91000	103.54196				534,600,000,000.00	60,000,000	17,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.41057				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.31885				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.29556				0.00	0	200,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.45861				0.00	200,000	14,800,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.42979				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.38500		104.96947	7.38500	104.94879				10,206,070,000.00	1,382,000	12,510,000.00
SBK9	On 10/04/2018	Spot Bond	8.67500		100.89661	8.67500	100.87320				7,954,975,000.00	917,000	5,194,000.00
SBK111	On 09/04/2014	Spot Bond	1.60000		132.55232	1.60000	132.52987				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000	-0.90120	165.82885				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.54500		115.92421	7.54500	115.90088				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.40500		116.22485	7.40500	116.20188				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33500		116.37556	7.33500	116.35278				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26000		102.45610	8.26000	102.43356				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.48000		116.06366	7.48000	116.04050				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.44500		116.13884	7.44500	116.11577				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.28625				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
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39008			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.22964			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01779			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	93.58521		100.00000	93.35125			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91000	106.00871		7.91000	105.98637			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98440			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.78106			0.00	3,000,000	3,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18364			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.78088		100.00000	1.77694			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19046			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.02500	106.79039		9.02500	106.76464			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.53000	105.17815		9.53000	105.15154			0.00	0	500,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.00489			0.00	0	1,100,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.23483			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.06866			0.00	0	800,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.75656			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.56500	102.38336		8.56500	102.36003			65,650,725,000.00	7,665,000	5,574,000.00
SBS3	On 25/05/2026	Spot Bond	8.58000	97.96970		8.58000	97.94733			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.07500	98.40698		9.07500	98.38326			17,160,825,000.00	1,891,000	1,248,000.00
SBS9	On 07/07/2016	Spot Bond	7.26500	110.97828		7.26500	110.95641			27,163,835,000.00	3,739,000	1,957,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.90920		0.70000	124.89348			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.15000	131.55244		2.15000	262.71689			430,000,000.00	200,000	500,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.40876		0.70001	126.34829			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.82000			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
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.77082		100.00000	5.75684			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.50412		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001		110.49309		1.27001	123.92671			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.63864		6.50000	101.62089			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.29770			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.11185			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30105			0.00	2,000,000	21,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.96000		99.44967		8.96000	99.42585			15,043,840,000.00	1,679,000	1,295,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.17885			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.89457			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23475			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21294			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.09496			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.26500		104.15402		5.26500	104.13909			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38500		109.88389		7.38500	109.86188			124,068,000,000.00	16,800,000	8,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.31000	102.28191		8.31000	102.25928			309,132,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92737			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.78858			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96761			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.79462			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.16000	104.00192		8.16000	103.97920			57,120,000,000.00	7,000,000	7,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.72143			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38090			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.43932			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.05500	96.77859		9.05500	96.75517			794,893,175,000.00	87,785,000	36,665,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60550			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16038			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35227			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.98300	89.48845		8.98300	89.46697			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.04500	89.17534		9.04500	89.15379			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.84500	102.93719		6.84500	102.91825			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.56000	93.35518		8.56000	96.94934			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30902			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.04000	103.22700		8.04000	103.20489			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.98500	117.13312		6.98500	117.11126			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	101.67972		2.45000	102.04777			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.02500	100.09462		8.02500	100.17012			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.32280			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.32378			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.22117			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
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.19183			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.03053			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	98.90459			0.00	347,000,000	347,000,000.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.71138			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.62020			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.82718			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000		0.00000	98.95688			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.68325			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.63954			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.53733			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.42386			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.40977			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.38061			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.39405			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.33524			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64500	115.24367		6.64500	115.22309			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.44000	106.55992		8.44000	106.53586			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.55575		100.00000	54.43368			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
TF105U	On 25/10/2014	Spot Bond	100.00000		43.62072	100.00000	43.51388				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.59152	100.00000	15.55375				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.53000		103.36188	6.53000	103.34384				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.26655				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.64739				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.03462				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.53373				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.28668				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.08517				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.33500		107.47379	7.33500	107.45240				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.45313				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.76882				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.81306				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.36161				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.40358				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.62878	7.83000	103.60679				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.33851				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.39099				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.23753				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.33851				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.39099				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.28277	7.16000	103.28214				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.49382				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.48542				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.68678				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
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65952			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.48235			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.38826			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40332			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.99862		101.06155	6.98131			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.33012			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.59244			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.51900			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.60290			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.49071			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34231			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37176			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39280			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.37176			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.39280			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.40332			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35914			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39280			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50850			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50850			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50850			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67674			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.71879			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66622			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.50654			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
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.55901			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.53802			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.15843			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.03500	108.56629		8.03500	108.54292			13,820,200,000.00	1,720,000	1,614,000.00
TL20	On 22/02/2020	Spot Bond		7.47500	94.63422		7.47500	94.59106			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.80000	106.56123		7.80000	106.53907			15,984,688,200,000.00	2,049,319,000	1,018,031,000.00
TN20	On 17/09/2020	Spot Bond		8.36500	114.48922		8.36500	114.46373			4,452,003,570,000.00	532,218,000	251,563,000.00
TN23	On 06/11/2023	Spot Bond		8.56000	116.90187		8.56000	116.87525			1,647,337,760,000.00	192,446,000	112,374,000.00
TN25	On 19/08/2025	Spot Bond		8.87000	108.17248		8.87000	108.14655			5,437,310,000,000.00	613,000,000	228,700,000.00
TN27	On 14/11/2027	Spot Bond		8.93500	100.95790		8.93500	100.93391			76,215,550,000.00	8,530,000	5,732,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21699			0.00	0	1,500,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.14328			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.89629			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.92218			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.92481			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.05238			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.31681			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98424			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98360			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98320			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.13394		10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.13060		9.75000	100.10447			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.12994		100.00000	10.10382			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.49919			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
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	96.79670			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.47967			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	95.78239			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.29836			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	95.69084			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.11573			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.48085			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.18490			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	97.40405			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.31301			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.25466			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.22548			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.16712			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.15253			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.12336			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.06900			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.11293			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83158			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.74404			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.71486			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.64192			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.61578			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond		100.00000	68.45567		100.00000	99.72678			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.29212			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.86281			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
TWCM02	On 15/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.12758			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.74684			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.77500		114.18418		8.77500	114.15754			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.05702			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54092			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.91504			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.20000		106.47512		9.20000	106.44910			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		93.38230		100.00000	93.15000			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		92.91592		100.00000	92.69574			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		93.51995		100.00000	93.28731			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.08974			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09394			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00636			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.04346			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.04508			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.10537			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.10867			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.54202			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	131.22000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44500		117.00410		6.44500	116.98393			1,193,330,420,000.00	185,156,000	92,730,000.00
WS05	On 01/08/2018	Spot Bond	0.31000		246.63500		0.31000	246.60187			31,000,000,000.00	100,000,000	50,176,700.00
WSP1	On 28/05/2015	Spot Bond	6.48500		105.33920		6.48500	105.32093			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.36500		106.36836		7.36500	106.34745			1,207,860,000,000.00	164,000,000	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63000		107.32500		7.63000	107.30317			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.92500		106.54340		7.92500	106.52090			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
WSP5	On 28/05/2021	Spot Bond	7.91500	107.19704	7.91500	107.17443				221,620,000,000.00	28,000,000	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.57500	99.13690	5.57500	99.12189				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.63500	97.76616	5.63500	97.75141				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.03500	88.86010	6.03500	88.84575				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.62500	95.99030	5.62500	95.97575				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.63500	94.66596	5.63500	94.65166				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96500	87.40842	5.96500	87.39438				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.61500	92.52909	5.61500	92.51517				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03500	88.84575	6.03500	88.83139				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02000	65.03217	7.02000	65.01998				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04508	100.00000	0.04500				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.99957	100.00000	29.94265				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.69106	100.00000	30.63283				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.77205	100.00000	28.71746				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.77205	100.00000	28.71746				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.28212	100.00000	27.23035				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.28212	100.00000	27.23035				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.29791	100.00000	24.25181				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.29791	100.00000	24.25181				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				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
ZA019		On 21/09/2015	Spot Bond	100.00000	21.55809	100.00000	21.51719			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	21.55809	100.00000	21.51719			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.14895	100.00000	12.12591			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.47616	100.00000	11.45439			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	10.79953	100.00000	10.77905			0.00	0	0.00

**Total for j-Bonds :** 1,460,049,722,144,830.00 13,371,108,312 06 596 006 717.00

**Grand Total:** 1,460,050,293,561,240.00 13,371,155,936 06 598 155 012.00