



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/07/2013

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	10.18110	10.18110	10.01620	10.01620			16.71	4,060,520.00	400	2.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Call	63.33950	0.06334	26.76890	0.02677	17.05	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Put	62.23950	0.06224	190.56890	0.19057	17.05	0.00	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Call	1,181.11550	1.18112	1,016.28300	1.01628	38.24	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Put	0.01550	0.00002	0.08300	0.00008	38.24	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Call	1,171.11600	1.17112	1,006.28690	1.00629	38.00	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Put	0.01600	0.00002	0.08690	0.00009	38.00	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Call	214.55330	0.21455	89.86480	0.08986	20.46	0.00	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Put	13.45330	0.01345	53.66480	0.05366	20.46	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Call	1,191.11500	1.19112	1,026.28000	1.02628	38.48	0.00	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Put	0.01500	0.00002	0.08000	0.00008	38.48	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.18250		10.18250	10.01610	10.01610		17.47	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	87.85580	0.08786	46.22630	0.04623	17.57	0.00	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	95.35580	0.09536	220.12630	0.22013	17.57	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	116.80910	0.11681	57.74680	0.05775	18.09	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	74.30910	0.07431	181.64680	0.18165	18.09	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	110.68740	0.11069	55.23630	0.05524	17.99	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	78.18740	0.07819	189.13630	0.18914	17.99	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	104.72800	0.10473	52.83280	0.05283	17.89	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	82.22800	0.08223	196.73280	0.19673	17.89	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	267.13950	0.26714	144.09650	0.14410	20.17	0.00	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	24.63950	0.02464	67.99650	0.06800	20.17	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.19820		10.19820	10.03190	10.03190		16.93	7,626,595.00	750	350.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	124.11560	0.12412	78.35200	0.07835	17.38	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	185.91560	0.18592	306.45200	0.30645	17.38	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	990.95270	0.99095	827.80170	0.82780	22.16	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	2.75270	0.00275	5.90170	0.00590	22.16	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	428.04000	0.42804	298.36460	0.29836	17.81	0.00	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	29.84000	0.02984	66.46460	0.06646	17.81	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	1,000.85140	1.00085	837.58320	0.83758	22.25	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	2.65140	0.00265	5.68320	0.00568	22.25	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	197.95300	0.19795	121.49110	0.12149	17.13	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	109.75300	0.10975	199.59110	0.19959	17.13	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,898.26750	1.89827	1,732.07100	1.73207	28.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.06750	0.00007	0.17100	0.00017	0.068	28.75	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	1,010.74450	1.01074	847.37310	0.84737	1,010.744	22.32	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	2.54450	0.00254	5.47310	0.00547	2.544	22.32	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			10.20410	10.20410	10.03760	10.03760		17.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	1,165.97500	1.16597	1,001.59910	1.00160	1,165.975	21.99	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	1.87500	0.00188	3.99910	0.00400	1.875	21.99	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	860.26400	0.86026	700.64010	0.70064	860.264	19.91	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	6.16400	0.00616	13.04010	0.01304	6.164	19.91	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,904.22220	1.90422	1,737.85410	1.73785	1,904.222	27.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.12220	0.00012	0.25410	0.00025	0.122	27.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,804.27590	1.80428	1,637.96790	1.63797	1,804.276	26.44	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.17590	0.00018	0.36790	0.00037	0.176	26.44	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	527.85130	0.52785	390.58130	0.39058	527.851	17.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	23.75130	0.02375	52.98130	0.05298	23.751	17.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	1,156.04680	1.15605	991.75160	0.99175	1,156.047	21.92	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	1.94680	0.00195	4.15160	0.00415	1.947	21.92	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	1,146.12120	1.14612	981.91440	0.98191	1,146.121	21.85	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	2.02120	0.00202	4.31440	0.00431	2.021	21.85	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	170.14230	0.17014	112.20350	0.11220	170.142	17.22	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	166.04230	0.16604	274.60350	0.27460	166.042	17.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	705.58300	0.70558	551.29030	0.55129	705.583	18.87	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	11.48300	0.01148	23.69030	0.02369	11.483	18.87	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	620.33590	0.62034	472.12340	0.47212	620.336	18.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	16.23590	0.01624	34.52340	0.03452	16.236	18.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	2,004.18500	2.00418	1,837.77560	1.83778	2,004.185	27.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.08500	0.00009	0.17560	0.00018	0.085	27.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,954.20190	1.95420	1,787.81120	1.78781	1,954.202	27.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.10190	0.00010	0.21120	0.00021	0.102	27.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	401.19140	0.40119	281.41530	0.28142	401.191	17.51	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	47.09140	0.04709	93.81530	0.09382	47.091	17.51	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	2,104.16030	2.10416	1,937.72140	1.93772	2,104.160	28.56	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.06030	0.00006	0.12140	0.00012	0.060	28.56	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			10.21140	10.21140	10.04490	10.04490		17.07	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	1,103.99540	1.10400	940.60880	0.94061	1,103.995	19.60	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	2.59540	0.00260	5.70880	0.00571	2.595	19.60	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	1,123.81710	1.12382	960.15200	0.96015	1,123.817	19.73	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	2.41710	0.00242	5.25200	0.00525	2.417	19.73	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	1,113.90470	1.11390	950.37590	0.95038	1,113.905	19.67	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	2.50470	0.00250	5.47590	0.00548	2.505	19.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.24920	10.24920	10.08190	10.08190		16.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	1,019.98920	1.01999	863.75750	0.86376	1,019.989	16.14	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	10.78920	0.01079	21.85750	0.02186	10.789	16.14	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	972.32660	0.97233	818.14890	0.81815	972.327	16.07	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	13.12660	0.01313	26.24890	0.02625	13.127	16.07	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	962.87370	0.96287	809.10970	0.80911	962.874	16.07	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	13.67370	0.01367	27.20970	0.02721	13.674	16.07	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	953.44010	0.95344	800.09880	0.80010	953.440	16.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	14.24010	0.01424	28.19880	0.02820	14.240	16.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	769.66420	0.76966	626.93200	0.62693	769.664	15.95	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	30.46420	0.03046	55.03200	0.05503	30.464	15.95	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	690.80330	0.69080	554.24180	0.55424	690.803	15.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	41.60330	0.04160	72.34180	0.07234	41.603	15.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,949.82290	1.94982	1,783.04310	1.78304	1,949.823	20.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.62290	0.00062	1.14310	0.00114	0.623	20.28	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	606.78240	0.60678	481.51610	0.48152	606.782	15.84	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	57.58240	0.05758	99.61610	0.09962	57.582	15.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	499.56410	0.49956	390.05550	0.39006	499.564	16.00	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	90.36410		0.09036		148.15550	0.14816	90.364	16.00	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	2,049.65760		2.04966	1,882.74050	1.88274	2,049.658	20.72	0.00	0	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.45760		0.00046	0.84050	0.00084	0.458	20.72	0.00	0	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,999.73390		1.99973	1,832.88040	1.83288	1,999.734	20.50	0.00	0	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.53390		0.00053	0.98040	0.00098	0.534	20.50	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.27960		10.27960	10.11170	10.11170		16.84	0.00	21,671	677,872.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,436.64410		1.43664	1,272.73030	1.27273	1,436.644	17.15	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	7.04410		0.00704	11.03030	0.01103	7.044	17.15	0.00	0	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,003.80430		1.00380	852.34450	0.85234	1,003.804	15.77	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	24.20430		0.02420	40.64450	0.04064	24.204	15.77	0.00	0	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,534.95850		1.53496	1,370.16930	1.37017	1,534.959	17.49	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	5.35850		0.00536	8.46930	0.00847	5.359	17.49	0.00	0	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,485.74600		1.48575	1,321.36880	1.32137	1,485.746	17.32	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	6.14600		0.00615	9.66880	0.00967	6.146	17.32	0.00	0	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	825.48950		0.82549	684.25270	0.68425	825.489	15.75	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	45.88950		0.04589	72.55270	0.07255	45.889	15.75	0.00	0	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,290.15550		1.29016	1,128.00810	1.12801	1,290.156	16.64	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	10.55550		0.01056	16.30810	0.01631	10.555	16.64	0.00	0	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,097.49500		1.09749	941.26840	0.94127	1,097.495	15.95	0.00	0	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	17.89500		0.01790	29.56840	0.02957	17.895	15.95	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	700.11950		0.70012	570.38870	0.57039	700.119	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	70.51950		0.07052	108.68870	0.10869	70.519	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	958.21540		0.95822	809.00740	0.80901	958.215	15.77	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	28.61540		0.02862	47.30740	0.04731	28.615	15.77	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	913.26010		0.91326	766.50530	0.76651	913.260	15.76	0.00	0	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	33.66010		0.03366	54.80530	0.05481	33.660	15.76	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	621.44410		0.62144	503.10960	0.50311	621.444	15.72	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	91.84410		0.09184	141.40960	0.14141	91.844	15.72	0.00	0	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	782.80000		0.78280	644.62730	0.64463	782.800	15.74	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	53.20000		0.05320	82.92730	0.08293	53.200	15.74	0.00	0	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	708.21520		0.70822	577.41830	0.57742	708.215	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	68.61520		0.06862	105.71830	0.10572	68.615	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	515.64110		0.51564	412.71150	0.41271	515.641	15.93	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	136.04110		0.13604	201.01150	0.20101	136.041	15.93	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	692.06510		0.69207	563.41200	0.56341	692.065	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	72.46510		0.07247	111.71200	0.11171	72.465	15.73	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	660.25260		0.66025	536.05610	0.53606	660.253	15.72	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	80.65260		0.08065	124.35610	0.12436	80.653	15.72	0.00	0	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	396.24570		0.39625	311.73050	0.31173	396.246	16.39	0.00	0	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	216.64570		0.21665	300.03050	0.30003	216.646	16.39	0.00	0	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	583.75190		0.58375	471.56530	0.47157	583.752	15.71	0.00	0	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	104.15190		0.10415	159.86530	0.15987	104.152	15.71	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	548.99940		0.54900	441.43110	0.44143	548.999	15.82	0.00	0	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	119.39940		0.11940	179.73110	0.17973	119.399	15.82	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	344.93980		0.34494	271.75780	0.27176	344.940	16.62	0.00	0	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	265.33980		0.26534	360.05780	0.36006	265.340	16.62	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	453.12460		0.45312	359.47860	0.35948	453.125	16.16	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	173.52460		0.17352	247.77860	0.24778	173.525	16.16	0.00	0	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	418.32160		0.41832	330.18400	0.33018	418.322	16.30	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	198.72160		0.19872	278.48400	0.27848	198.722	16.30	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	290.93360		0.29093	230.17670	0.23018	290.934	16.91	0.00	0	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	331.33360		0.33133	438.47670	0.43848	331.334	16.91	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	385.54310		0.38554	303.32640	0.30333	385.543	16.43	0.00	0	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	225.94310		0.22594	311.62640	0.31163	225.943	16.43	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	369.90360		0.36990	291.10760	0.29111	369.904	16.50	0.00	0	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	240.30360		0.24030	329.40760	0.32941	240.304	16.50	0.00	0	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	197.21340		0.19721	156.04040	0.15604	197.213	17.89	0.00	0	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	517.61340	0.51761	644.34040	0.64434	517.613	17.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	312.25320	0.31225	246.70000	0.24670	312.253	16.77	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	302.65320	0.30265	405.00000	0.40500	302.653	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	299.03430	0.29903	236.65410	0.23665	299.034	16.84	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	319.43430	0.31943	424.95410	0.42495	319.434	16.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	159.97760	0.15998	127.91240	0.12791	159.978	18.42	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	630.37760	0.63038	766.21240	0.76621	630.378	18.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	260.52180	0.26052	205.96630	0.20597	260.522	17.19	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	380.92180	0.38092	494.26630	0.49427	380.922	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	226.73170	0.22673	179.24290	0.17924	226.732	17.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	447.13170	0.44713	567.54290	0.56754	447.132	17.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	78.08830	0.07809	64.50370	0.06450	78.088	20.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,098.48830	1.09849	1,252.80370	1.25280	1,098.488	20.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	183.91750	0.18392	145.97320	0.14597	183.918	18.07	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	554.31750	0.55432	684.27320	0.68427	554.318	18.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	171.52340	0.17152	136.61420	0.13661	171.523	18.25	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	591.92340	0.59192	724.91420	0.72491	591.923	18.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	27.42060	0.02742	26.42990	0.02643	27.421	24.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1,997.82060	1.99782	2,164.72990	2.16473	1,997.821	24.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	149.23170	0.14923	119.82550	0.11983	149.232	18.60	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	669.63170	0.66963	808.12550	0.80813	669.632	18.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	114.44620	0.11445	92.79030	0.09279	114.446	19.38	0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	834.84620	0.83485	981.09030	0.98109	834.846	19.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	23.59650	0.02360	24.49600	0.02450	23.597	25.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,243.99650	2.24400	2,412.79600	2.41280	2,243.996	25.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	54.52270	0.05452	46.05150	0.04605	54.523	21.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,374.92270	1.37492	1,534.35150	1.53435	1,374.923	21.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	39.07420	0.03907	33.80720	0.03381	39.074	22.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,659.47420	1.65947	1,822.10720	1.82211	1,659.474	22.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,979.75480	2.97975	2,811.93380	2.81193	2,979.755	23.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.15480	0.00015	0.23380	0.00023	0.155	23.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,782.27020	1.78227	1,616.02530	1.61603	1,782.270	18.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	2.67020	0.00267	4.32530	0.00433	2.670	18.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,584.26850	1.58427	1,419.11400	1.41911	1,584.269	17.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	4.66850	0.00467	7.41400	0.00741	4.669	17.66	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			10.28970	10.28970	10.12160	10.12160		16.81	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	1,008.49130	1.00849	857.71830	0.85772	1,008.491	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	28.79130	0.02879	46.11830	0.04612	28.791	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	546.98230	0.54698	441.25740	0.44126	546.982	15.85	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	137.28230	0.13728	199.65740	0.19966	137.282	15.85	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	1,035.83130	1.03583	883.80080	0.88380	1,035.831	15.72	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	26.13130	0.02613	42.20080	0.04220	26.131	15.72	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,026.69470	1.02669	875.07570	0.87508	1,026.695	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	26.99470	0.02699	43.47570	0.04348	26.995	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	1,017.58120	1.01758	866.38200	0.86638	1,017.581	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	27.88120	0.02788	44.78200	0.04478	27.881	15.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.29410	10.29410	10.12590	10.12590		16.83	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,060.20620	1.06021	907.20570	0.90721	1,060.206	15.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	26.10620	0.02611	41.30570	0.04131	26.106	15.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	684.78820	0.68479	559.32650	0.55933	684.788	15.69	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	90.68820	0.09069	133.42650	0.13343	90.688	15.69	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,078.78080	1.07878	924.76500	0.92477	1,078.781	15.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	24.68080	0.02468	38.86500	0.03886	24.681	15.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,069.38540	1.06939	915.97070	0.91597	1,069.385	15.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	25.28540	0.02529	40.07070	0.04007	25.285	15.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,996.28130	1.99628	1,829.29430	1.82929	1,996.281	18.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	2.18130	0.00218	3.39430	0.00339	2.181	18.74	0.00	0	7,500.00

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	9.51	Call	839.26820		0.83927		698.96640	0.69897	839.268	15.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	55.16820		0.05517		83.06640	0.08307	55.168	15.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	764.42480		0.76442		629.91420	0.62991	764.425	15.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	70.32480		0.07032		104.01420	0.10401	70.325	15.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,095.80820		2.09581		1,928.49580	1.92850	2,095.808	19.12	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	1.70820		0.00171		2.59580	0.00260	1.708	19.12	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,046.00250		2.04600		1,878.86940	1.87887	2,046.003	18.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	1.90250		0.00190		2.96940	0.00297	1.903	18.90	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.33210		10.33210		10.16310	10.16310		16.89	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	980.21110		0.98021		835.96390	0.83596	980.211	15.61	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	58.11110		0.05811		82.86390	0.08286	58.111	15.61	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	929.59140		0.92959		788.33180	0.78833	929.591	15.61	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	67.49140		0.06749		95.23180	0.09523	67.491	15.61	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	506.24620		0.50625		414.93740	0.41494	506.246	16.20	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	244.14620		0.24415		321.83740	0.32184	244.146	16.20	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	997.32030		0.99732		852.12140	0.85212	997.320	15.60	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	55.22030		0.05522		79.02140	0.07902	55.220	15.60	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	988.75090		0.98875		844.02620	0.84403	988.751	15.61	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	56.65090		0.05665		80.92620	0.08093	56.651	15.61	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.33660		10.33660		10.16750	10.16750		16.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	871.27420		0.87127		734.48240	0.73448	871.274	15.67	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	84.67420		0.08467		116.98240	0.11698	84.674	15.67	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	498.47970		0.49848		409.10430	0.40910	498.480	16.31	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	261.87970		0.26188		341.60430	0.34160	261.880	16.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	920.21670		0.92022		780.21050	0.78021	920.217	15.66	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	73.61670		0.07362		102.71050	0.10271	73.617	15.66	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	911.97790		0.91198		772.49580	0.77250	911.978	15.66	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	75.37790		0.07538		104.99580	0.10500	75.378	15.66	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	903.77230		0.90377		764.81810	0.76482	903.772	15.66	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	77.17230		0.07717		107.31810	0.10732	77.172	15.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.34100		10.34100		10.17180	10.17180		16.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	837.50360		0.83750		703.46270	0.70346	837.504	15.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	96.50360		0.09650		131.66270	0.13166	96.504	15.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	760.51100		0.76051		634.70170	0.63470	760.511	15.64	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	119.51100		0.11951		162.90170	0.16290	119.511	15.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	967.76150		0.96776		825.22050	0.82522	967.761	15.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	66.76150		0.06676		93.42050	0.09342	66.761	15.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	959.38480		0.95938		817.33550	0.81734	959.385	15.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	68.38480		0.06838		95.53550	0.09554	68.385	15.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,095.08110		2.09508		1,927.12610	1.92713	2,095.081	17.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.08110		0.00408		5.32610	0.00533	4.081	17.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,045.50600		2.04551		1,877.87440	1.87787	2,045.506	17.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	4.50600		0.00451		6.07440	0.00607	4.506	17.80	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	976.16780		0.97617		833.14060	0.83314	976.168	15.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	65.16780		0.06517		91.34060	0.09134	65.168	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.38550		10.38550		10.21530	10.21530		16.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	1,032.02600		1.03203		890.69940	0.89070	1,032.026	15.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	86.52600		0.08653		115.39940	0.11540	86.526	15.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	1,023.86460		1.02386		882.99990	0.88300	1,023.865	15.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	88.36460		0.08836		117.69990	0.11770	88.365	15.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	829.85600		0.82986		701.79210	0.70179	829.856	15.71	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	144.35600		0.14436		186.49210	0.18649	144.356	15.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,094.92730		2.09493		1,927.21600	1.92722	2,094.927	17.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	9.42730		0.00943		11.91600	0.01192	9.427	17.97	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	1,040.21760		1.04022		898.43180	0.89843	1,040.218	15.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	84.71760		0.08472		113.13180	0.11313	84.718	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.40920		10.40920		10.23850	10.23850		16.95	0.00	2,109	86,238.00

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	8.90	Call	1,547.16050		1.54716		1,385.97970	1.38598	1,547.160	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	37.96050		0.03796		47.47970	0.04748	37.961	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,521.14320		1.52114		1,360.47200	1.36047	1,521.143	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	39.84320		0.03984		49.87200	0.04987	39.843	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,474.72810		1.47473		1,315.02580	1.31503	1,474.728	16.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	43.42810		0.04343		54.42580	0.05443	43.428	16.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,454.30380		1.45430		1,295.05330	1.29505	1,454.304	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	45.10380		0.04510		56.55330	0.05655	45.104	16.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,428.60100		1.42860		1,269.94390	1.26994	1,428.601	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	47.30100		0.04730		59.34390	0.05934	47.301	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,272.29750		1.27230		1,117.88260	1.11788	1,272.298	16.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	63.09750		0.06310		79.38260	0.07938	63.098	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	978.33130		0.97833		842.56410	0.84256	978.331	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	119.13130		0.11913		154.06410	0.15406	119.131	15.70	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	939.79710		0.93980		806.72970	0.80673	939.797	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	130.59710		0.13060		168.22970	0.16823	130.597	15.70	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	872.40860		0.87241		744.43740	0.74444	872.409	15.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	153.20860		0.15321		195.93740	0.19594	153.209	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	865.08320		0.86508		737.69450	0.73769	865.083	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	155.88320		0.15588		199.19450	0.19919	155.883	15.71	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	793.64880		0.79365		675.06190	0.67506	793.649	15.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	184.44880		0.18445		236.56190	0.23656	184.449	15.73	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	759.20770		0.75921		646.63780	0.64664	759.208	15.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	200.00770		0.20001		258.13780	0.25814	200.008	15.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	666.94880		0.66695		567.55960	0.56756	666.949	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	257.74880		0.25775		329.05960	0.32906	257.749	15.98	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	612.31390		0.61231		519.83170	0.51983	612.314	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	303.11390		0.30311		381.33170	0.38133	303.114	16.22	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	528.45890		0.52846		447.50260	0.44750	528.459	16.63	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	389.25890		0.38926		479.00260	0.47900	389.259	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	514.79730		0.51480		436.07050	0.43607	514.797	16.71	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	405.59730		0.40560		497.57050	0.49757	405.597	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	471.61570		0.47162		400.12500	0.40013	471.616	16.95	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	462.41570		0.46242		561.62500	0.56163	462.416	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	415.03300		0.41503		352.04630	0.35205	415.033	17.37	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	555.83300		0.55583		663.54630	0.66355	555.833	17.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	397.78500		0.39779		337.45790	0.33746	397.785	17.52	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	588.58500		0.58858		698.95790	0.69896	588.585	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	365.54750		0.36555		310.26280	0.31026	365.548	17.80	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	656.34750		0.65635		771.76280	0.77176	656.348	17.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	336.12410		0.33612		285.72780	0.28573	336.124	18.08	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	726.92410		0.72692		847.22780	0.84723	726.924	18.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	285.30530		0.28531		243.55700	0.24356	285.305	18.67	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	876.10530		0.87611		1,005.05700	1.00506	876.105	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	243.62170		0.24362		208.76980	0.20877	243.622	19.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,034.42170		1.03442		1,170.26980	1.17027	1,034.422	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	217.14570		0.21715		186.60960	0.18661	217.146	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,157.94570		1.15795		1,298.10960	1.29811	1,157.946	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	194.09950		0.19410		167.17760	0.16718	194.100	20.17	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,284.89950		1.28490		1,428.67760	1.42868	1,284.899	20.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	167.82770		0.16783		145.17170	0.14517	167.828	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,458.62770		1.45863		1,606.67170	1.60667	1,458.628	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	136.47900		0.13648		118.90230	0.11890	136.479	21.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,727.27900		1.72728		1,880.40230	1.88040	1,727.279	21.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,688.34500		1.68834		1,524.78160	1.52478	1,688.345	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	29.14500		0.02914		36.28160	0.03628	29.145	17.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	109.15500		0.10915		97.87150	0.09787	109.155	22.68	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	12.35	Put	2,049.95500		2.04995	2,209.37150	2.20937	2,049.955		22.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	99.78740		0.09979	95.36070	0.09536	99.787		23.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,190.58740		2.19059	2,356.86070	2.35686	2,190.587		23.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,011.29660		3.01130	2,841.18500	2.84118	3,011.297		20.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.09660		0.00210	2.68500	0.00269	2.097		20.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,416.33940		2.41634	2,247.20320	2.24720	2,416.339		18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.13940		0.00714	8.70320	0.00870	7.139		18.78	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.42400		10.42400	10.25300	10.25300			16.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	960.11970		0.96012	826.72300	0.82672	960.120		15.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	136.11970		0.13612	173.72300	0.17372	136.120		15.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	952.52500		0.95252	819.66950	0.81967	952.525		15.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	138.52500		0.13852	176.66950	0.17667	138.525		15.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	967.74270		0.96774	833.81060	0.83381	967.743		15.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	133.74270		0.13374	170.81060	0.17081	133.743		15.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.47730		10.47730	10.30500	10.30500			16.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	518.64610		0.51865	448.69260	0.44869	518.646		17.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	561.34610		0.56135	663.69260	0.66369	561.346		17.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	514.87690		0.51488	445.43510	0.44544	514.877		17.15	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	567.57690		0.56758	670.43510	0.67044	567.577		17.15	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	697.58650		0.69759	603.81410	0.60381	697.586		16.13	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	340.28650		0.34029	418.81410	0.41881	340.287		16.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	522.44490		0.52244	451.97700	0.45198	522.445		17.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	555.14490		0.55514	656.97700	0.65698	555.145		17.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.52320		10.52320	10.34980	10.34980			17.04	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,507.96180		1.50796	1,350.02820	1.35003	1,507.962		16.14	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	84.76180		0.08476	100.22820	0.10023	84.762		16.14	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,499.13300		1.49913	1,341.42770	1.34143	1,499.133		16.12	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	85.93300		0.08593	101.62770	0.10163	85.933		16.12	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,516.80440		1.51680	1,358.64700	1.35865	1,516.804		16.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	83.60440		0.08360	98.84700	0.09885	83.604		16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.54840		10.54840	10.37440	10.37440			17.12	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,126.49720		1.12650	994.34330	0.99434	1,126.497		15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	178.09720		0.17810	219.94330	0.21994	178.097		15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,020.37140		1.02037	895.18120	0.89518	1,020.371		15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	221.97140		0.22197	270.78120	0.27078	221.971		15.62	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,409.16420		1.40916	1,253.83550	1.25384	1,409.164		15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	110.76420		0.11076	129.43550	0.12944	110.764		15.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,133.79990		1.13380	1,001.19320	1.00119	1,133.800		15.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	175.39990		0.17540	216.79320	0.21679	175.400		15.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	563.67990		0.56368	495.05110	0.49505	563.680		17.36	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	665.27990		0.66528	770.65110	0.77065	665.280		17.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,119.22250		1.11922	987.52320	0.98752	1,119.223		15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	180.82250		0.18082	223.12320	0.22312	180.823		15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,055.03240		1.05503	927.48000	0.92748	1,055.032		15.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	206.63240		0.20663	253.08000	0.25308	206.632		15.58	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	390.42170		0.39042	345.12400	0.34512	390.422		18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,092.02170		1.09202	1,220.72400	1.22072	1,092.022		18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	661.78490		0.66178	581.07910	0.58108	661.785		16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	513.38490		0.51338	606.67910	0.60668	513.385		16.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	620.38220		0.62038	544.76130	0.54476	620.382		16.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	571.98220		0.57198	670.36130	0.67036	571.982		16.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	258.54100		0.25854	230.64900	0.23065	258.541		20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,710.14100		1.71014	1,856.24900	1.85625	1,710.141		20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	453.18190		0.45318	399.14250	0.39914	453.182		18.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	904.78190		0.90478	1,024.74250	1.02474	904.782		18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	414.00960		0.41401	365.50570	0.36551	414.010		18.61	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,015.60960		1.01561	1,141.10570	1.14111	1,015.610		18.61	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
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	187.61210	0.18761	182.41260	0.18241	187.612	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,339.21210	2.33921	2,508.01260	2.50801	2,339.212	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	338.61300	0.33861	300.06450	0.30006	338.613	19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,290.21300	1.29021	1,425.66450	1.42566	1,290.213	19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	295.08960	0.29509	262.17380	0.26217	295.090	20.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,496.68960	1.49669	1,637.77380	1.63777	1,496.690	20.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,900.04240	1.90004	1,734.98300	1.73498	1,900.042	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	51.64240	0.05164	60.58300	0.06058	51.642	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	228.02440	0.22802	204.34460	0.20434	228.024	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,929.62440	1.92962	2,079.94460	2.07994	1,929.624	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	202.46980	0.20247	187.58140	0.18758	202.470	21.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,154.06980	2.15407	2,313.18140	2.31318	2,154.070	21.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,862.11410	2.86211	2,689.47460	2.68947	2,862.114	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.71410	0.01371	15.07460	0.01507	13.714	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,374.40010	2.37440	2,203.41200	2.20341	2,374.400	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	26.00010	0.02600	29.01200	0.02901	26.000	17.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.55130	10.55130	10.37730	10.37730		17.11	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,542.98810	1.54299	1,385.46260	1.38546	1,542.988	16.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	91.68810	0.09169	108.16260	0.10816	91.688	16.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,534.22920	1.53423	1,376.92330	1.37692	1,534.229	16.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	92.92920	0.09293	109.62330	0.10962	92.929	16.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,551.76280	1.55176	1,394.01630	1.39402	1,551.763	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	90.46280	0.09046	106.71630	0.10672	90.463	16.12	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.65650	10.65650	10.47940	10.47940		17.29	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,026.29390	1.02629	909.33130	0.90933	1,026.294	15.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	319.79390	0.31979	379.93130	0.37993	319.794	15.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,020.19310	1.02019	903.68500	0.90368	1,020.193	15.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	323.69310	0.32369	384.28500	0.38428	323.693	15.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,032.42280	1.03242	915.00570	0.91501	1,032.423	15.71	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	315.92280	0.31592	375.60570	0.37561	315.923	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.68490	10.68490	10.50680	10.50680		17.24	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,295.27700	1.29528	1,158.25240	1.15825	1,295.277	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	210.37700	0.21038	251.45240	0.25145	210.377	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,155.63720	1.15564	1,030.53540	1.03054	1,155.637	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	270.73720	0.27074	323.73540	0.32374	270.737	15.54	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,618.58540	1.61859	1,460.60590	1.46061	1,618.585	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	133.68540	0.13369	153.80590	0.15381	133.685	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,303.01450	1.30301	1,164.92920	1.16493	1,303.014	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	208.11450	0.20811	248.12920	0.24813	208.115	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	394.02250	0.39402	354.48970	0.35449	394.023	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,609.12250	1.60912	1,747.68970	1.74769	1,609.123	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,287.55860	1.28756	1,151.60320	1.15160	1,287.559	15.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	212.65860	0.21266	254.80320	0.25480	212.659	15.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,188.70160	1.18870	1,061.42470	1.06142	1,188.702	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	253.80160	0.25380	304.62470	0.30462	253.802	15.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	267.05360	0.26705	258.31180	0.25831	267.054	22.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,482.15360	2.48215	2,651.51180	2.65151	2,482.154	22.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	668.76070	0.66876	596.77050	0.59677	668.761	17.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	783.86070	0.78386	889.97050	0.88997	783.861	17.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	451.06410	0.45106	405.02980	0.40503	451.064	19.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,366.16410	1.36616	1,498.22980	1.49823	1,366.164	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,789.71210	1.78971	1,627.73730	1.62774	1,789.712	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	104.81210	0.10481	120.93730	0.12094	104.812	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	346.32560	0.34633	312.73030	0.31273	346.326	20.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,861.42560	1.86143	2,005.93030	2.00593	1,861.426	20.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	306.72870	0.30673	278.11080	0.27811	306.729	21.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,121.82870	2.12183	2,271.31080	2.27131	2,121.829	21.30	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	8.45	Call	2,287.19610	2.28720	2,115.51200	2.11551	2,287.196	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	52.29610	0.05230	58.71200	0.05871	52.296	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,010.96380	2.01096	1,844.88580	1.84489	2,010.964	16.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	76.06380	0.07606	88.08580	0.08809	76.064	16.37	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			10.75310	10.75310	10.57340	10.57340		17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,897.28140	2.89728	2,721.58580	2.72159	2,897.281	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	44.18140	0.04418	48.18580	0.04819	44.181	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,426.23390	2.42623	2,253.93640	2.25394	2,426.234	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	73.13390	0.07313	80.53640	0.08054	73.134	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,980.79390	1.98079	1,819.77780	1.81978	1,980.794	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	127.69390	0.12769	146.37780	0.14638	127.694	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,223.46870	1.22347	1,103.10500	1.10311	1,223.469	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	370.36870	0.37037	429.70500	0.42971	370.369	15.95	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,010.78970	1.01079	916.48580	0.91649	1,010.790	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	547.68970	0.54769	633.08580	0.63309	547.690	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,006.18650	1.00619	912.33320	0.91233	1,006.186	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	553.08650	0.55309	638.93320	0.63893	553.087	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,001.61240	1.00161	908.20420	0.90820	1,001.612	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	558.51240	0.55851	644.80420	0.64480	558.512	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	752.50330	0.75250	680.45850	0.68046	752.503	17.92	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	949.40330	0.94940	1,057.05850	1.05706	949.403	17.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	469.15620	0.46916	426.89150	0.42689	469.156	20.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,816.05620	1.81606	1,953.49150	1.95349	1,816.056	20.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	391.72620	0.39173	358.07300	0.35807	391.726	21.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,238.62620	2.23863	2,384.67300	2.38467	2,238.626	21.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	342.91360	0.34291	331.14320	0.33114	342.914	22.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,739.81360	2.73981	2,907.74320	2.90774	2,739.814	22.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.78820	10.78820	10.60970	10.60970		17.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,266.15870	1.26616	1,151.97560	1.15198	1,266.159	16.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	477.95870	0.47796	542.27560	0.54228	477.959	16.36	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	842.27600	0.84228	768.56510	0.76857	842.276	18.15	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,054.07600	1.05408	1,158.86510	1.15887	1,054.076	18.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,351.68680	2.35169	2,186.35590	2.18636	2,351.687	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	113.48680	0.11349	126.65590	0.12666	113.487	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,514.66980	1.51467	1,380.18680	1.38019	1,514.670	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	326.46980	0.32647	370.48680	0.37049	326.470	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,855.47170	2.85547	2,683.45180	2.68345	2,855.472	17.49	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	67.27170	0.06727	73.75180	0.07375	67.272	17.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,441.71250	2.44171	2,273.65470	2.27365	2,441.713	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	103.51250	0.10351	113.95470	0.11395	103.513	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,396.60260	2.39660	2,229.08850	2.22909	2,396.603	16.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	108.40260	0.10840	119.38850	0.11939	108.403	16.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.93470	10.93470	10.76120	10.76120		18.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,167.95870	2.16796	2,033.30180	2.03330	2,167.959	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	383.25870	0.38326	422.10180	0.42210	383.259	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,132.88040	2.13288	1,999.29420	1.99929	2,132.880	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	398.18040	0.39818	438.09420	0.43809	398.180	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,098.16920	2.09817	1,965.66860	1.96567	2,098.169	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	413.46920	0.41347	454.46860	0.45447	413.469	16.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI			On 16/09/2013	Foreign Exchange Future			10.27960		10.27960			47	646.00
\$ / R MAXI	10.35	Call	On 16/09/2013	Foreign Exchange Future	27,916.01490	0.27916	22,078.66030	0.22079	27,916.015	17.02	0.00	0	200.00
\$ / R MAXI	10.35	Put	On 16/09/2013	Foreign Exchange Future	34,956.01490	0.34956	45,908.66030	0.45909	34,956.015	17.02	0.00	0	0.00
\$ / R MAXI	8.90	Call	On 16/09/2013	Foreign Exchange Future	138,766.70840	1.38767	122,427.51180	1.22428	138,766.708	16.98	0.00	0	0.00
\$ / R MAXI	8.90	Put	On 16/09/2013	Foreign Exchange Future	806.70840	0.00807	1,257.51180	0.01258	806.708	16.98	0.00	0	0.00
\$ / R MAXI	8.91	Call	On 16/09/2013	Foreign Exchange Future	137,788.80850	1.37789	121,460.80250	1.21461	137,788.808	16.94	0.00	0	0.00
\$ / R MAXI	8.91	Put	On 16/09/2013	Foreign Exchange Future	828.80850	0.00829	1,290.80250	0.01291	828.809	16.94	0.00	0	0.00
\$ / R MAXI	9.60	Call	On 16/09/2013	Foreign Exchange Future	74,098.91390	0.74099	60,607.93450	0.60608	74,098.914	15.73	0.00	0	0.00
\$ / R MAXI	9.60	Put	On 16/09/2013	Foreign Exchange Future	6,138.91390	0.06139	9,437.93450	0.09438	6,138.914	15.73	0.00	0	0.00
\$ / R MAXI	8.89	Call	On 16/09/2013	Foreign Exchange Future	139,745.17330	1.39745	123,395.04460	1.23395	139,745.173	17.01	0.00	0	0.00
\$ / R MAXI	8.89	Put	On 16/09/2013	Foreign Exchange Future	785.17330	0.00785	1,225.04460	0.01225	785.173	17.01	0.00	0	0.00
\$ / R MAXI	9.50	Call	On 13/12/2013	Foreign Exchange Future	101,761.80710	1.01762	87,925.52230	0.87926	101,761.807	15.69	0.00	0	0.00
\$ / R MAXI	9.50	Put	On 13/12/2013	Foreign Exchange Future	10,841.80710	0.10842	14,075.52230	0.14076	10,841.807	15.69	0.00	0	0.00
\$ / R MAXI	9.51	Call	On 13/12/2013	Foreign Exchange Future	100,970.09900	1.00970	87,184.92220	0.87185	100,970.099	15.69	0.00	0	0.00
\$ / R MAXI	9.51	Put	On 13/12/2013	Foreign Exchange Future	11,050.09900	0.11050	14,334.92220	0.14335	11,050.099	15.69	0.00	0	0.00
\$ / R MAXI	9.49	Call	On 13/12/2013	Foreign Exchange Future	102,556.24600	1.02556	88,669.45600	0.88669	102,556.246	15.69	0.00	0	0.00
\$ / R MAXI	9.49	Put	On 13/12/2013	Foreign Exchange Future	10,636.24600	0.10636	13,819.45600	0.13819	10,636.246	15.69	0.00	0	0.00
\$ / R MAXI			On 13/12/2013	Foreign Exchange Future	10.40920	10.40920	10.23850	10.23850		16.95	0.00	0	10.00
\$ / R MAXI	10.49	Put	On 17/03/2014	Foreign Exchange Future	56,599.52320	0.56600	66,387.63560	0.66388	56,599.523	16.97	0.00	0	0.00
\$ / R MAXI			On 17/03/2014	Foreign Exchange Future	10.54840	10.54840	10.37440	10.37440		17.12	0.00	0	0.00
\$ / R MAXI	10.50	Call	On 17/03/2014	Foreign Exchange Future	62,038.21670	0.62038	54,476.13310	0.54476	62,038.217	16.99	0.00	0	0.00
\$ / R MAXI	10.50	Put	On 17/03/2014	Foreign Exchange Future	57,198.21670	0.57198	67,036.13310	0.67036	57,198.217	16.99	0.00	0	0.00
\$ / R MAXI	10.51	Call	On 17/03/2014	Foreign Exchange Future	61,639.69780	0.61640	54,127.54730	0.54128	61,639.698	17.02	0.00	0	0.00
\$ / R MAXI	10.51	Put	On 17/03/2014	Foreign Exchange Future	57,799.69780	0.57800	67,687.54730	0.67688	57,799.698	17.02	0.00	0	0.00
\$ / R MAXI	10.49	Call	On 17/03/2014	Foreign Exchange Future	62,439.52320	0.62440	54,827.63560	0.54828	62,439.523	16.97	0.00	0	0.00
£ / R			On 16/09/2013	Foreign Exchange Future	15.29100	15.29100	15.23310	15.23310		15.59	0.00	1,158	27,062.00
£ / R	14.74	Call	On 16/09/2013	Foreign Exchange Future	735.87660	0.73588	697.71040	0.69771	735.877	15.00	0.00	0	0.00
£ / R	14.74	Put	On 16/09/2013	Foreign Exchange Future	184.87660	0.18488	204.61040	0.20461	184.877	15.00	0.00	0	0.00
£ / R	14.75	Call	On 16/09/2013	Foreign Exchange Future	729.17540	0.72918	691.21510	0.69122	729.175	15.01	0.00	0	0.00
£ / R	14.75	Put	On 16/09/2013	Foreign Exchange Future	188.17540	0.18818	208.11510	0.20812	188.175	15.01	0.00	0	0.00
£ / R	14.76	Call	On 16/09/2013	Foreign Exchange Future	722.51500	0.72251	684.75610	0.68476	722.515	15.02	0.00	0	0.00
£ / R	14.76	Put	On 16/09/2013	Foreign Exchange Future	191.51500	0.19151	211.65610	0.21166	191.515	15.02	0.00	0	0.00
£ / R	14.91	Call	On 13/12/2013	Foreign Exchange Future	933.18040	0.93318	899.46280	0.89946	933.180	15.13	0.00	0	0.00
£ / R	14.91	Put	On 13/12/2013	Foreign Exchange Future	366.98040	0.36698	393.26280	0.39326	366.980	15.13	0.00	0	0.00
£ / R			On 13/12/2013	Foreign Exchange Future	15.47620	15.47620	15.41620	15.41620		15.90	0.00	0	9,489.00
£ / R	14.89	Call	On 13/12/2013	Foreign Exchange Future	944.77320	0.94477	910.84900	0.91085	944.773	15.10	0.00	0	0.00
£ / R	14.89	Put	On 13/12/2013	Foreign Exchange Future	358.57320	0.35857	384.64900	0.38465	358.573	15.10	0.00	0	0.00
£ / R	14.90	Call	On 13/12/2013	Foreign Exchange Future	938.96080	0.93896	905.14210	0.90514	938.961	15.11	0.00	0	0.00
£ / R	14.90	Put	On 13/12/2013	Foreign Exchange Future	362.76080	0.36276	388.94210	0.38894	362.761	15.11	0.00	0	0.00
£ / R	14.30	Put	On 17/03/2014	Foreign Exchange Future	240.61850	0.24062	261.33560	0.26134	240.618	14.67	0.00	0	0.00
£ / R	14.31	Call	On 17/03/2014	Foreign Exchange Future	1,609.97240	1.60997	1,568.36520	1.56837	1,609.972	14.67	0.00	0	0.00
£ / R	14.31	Put	On 17/03/2014	Foreign Exchange Future	243.27240	0.24327	264.06520	0.26407	243.272	14.67	0.00	0	0.00
£ / R			On 17/03/2014	Foreign Exchange Future	15.67670	15.67670	15.61430	15.61430		16.02	0.00	0	2,129.00
£ / R	14.29	Call	On 17/03/2014	Foreign Exchange Future	1,624.68430	1.62468	1,582.92540	1.58293	1,624.684	14.66	0.00	0	0.00
£ / R	14.29	Put	On 17/03/2014	Foreign Exchange Future	237.98430	0.23798	258.62540	0.25863	237.984	14.66	0.00	0	0.00
£ / R	14.30	Call	On 17/03/2014	Foreign Exchange Future	1,617.31850	1.61732	1,575.63560	1.57564	1,617.319	14.67	0.00	0	0.00
£ / R	16.05	Call	On 13/06/2014	Foreign Exchange Future	925.12150	0.92512	896.40150	0.89640	925.121	16.38	0.00	0	0.00
£ / R	16.05	Put	On 13/06/2014	Foreign Exchange Future	1,099.42150	1.09942	1,137.80150	1.13780	1,099.421	16.38	0.00	0	0.00
£ / R	16.06	Call	On 13/06/2014	Foreign Exchange Future	921.49770	0.92150	892.84330	0.89284	921.498	16.39	0.00	0	0.00
£ / R	16.06	Put	On 13/06/2014	Foreign Exchange Future	1,105.79770	1.10580	1,144.24330	1.14424	1,105.798	16.39	0.00	0	0.00
£ / R			On 13/06/2014	Foreign Exchange Future	15.87570	15.87570	15.80860	15.80860		16.19	0.00	0	0.00
£ / R	16.04	Call	On 13/06/2014	Foreign Exchange Future	928.76090	0.92876	899.96870	0.89997	928.761	16.36	0.00	0	0.00
£ / R	16.04	Put	On 13/06/2014	Foreign Exchange Future	1,093.06090	1.09306	1,131.36870	1.13137	1,093.061	16.36	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 16/09/2013	Foreign Exchange Future			0.10194		0.10194		0.10111	0.10111		20.12	0.00	0	269.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,222.23090		0.01222	1,149.64930	0.01150	1,222.231		19.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	27.93090		0.00028	38.44930	0.00038	27.931		19.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	467.70300		0.00468	433.26400	0.00433	467.703		20.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	273.40300		0.00273	322.06400	0.00322	273.403		20.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	146.49230		0.00146	138.83050	0.00139	146.492		23.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	952.19230		0.00952	1,027.63050	0.01028	952.192		23.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10330		0.10330	0.10245	0.10245			22.85	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,428.63950		0.01429	1,357.06360	0.01357	1,428.640		19.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	98.63950		0.00099	112.36360	0.00112	98.640		19.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	735.77730		0.00736	693.22430	0.00693	735.777		20.63	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	405.77730		0.00406	448.52430	0.00449	405.777		20.63	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	364.59100		0.00365	344.68890	0.00345	364.591		22.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,034.59100		0.01035	1,099.98890	0.01100	1,034.591		22.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.19390		13.19390	13.06000	13.06000			16.24	0.00	3,173	70,216.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,231.98640		1.23199	1,104.94360	1.10494	1,231.986		14.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	28.08640		0.02809	34.94360	0.03494	28.086		14.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,222.86400		1.22286	1,096.06110	1.09606	1,222.864		14.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	28.96400		0.02896	36.06110	0.03606	28.964		14.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,213.76310		1.21376	1,087.20490	1.08720	1,213.763		14.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,388.79680		1.38880	1,515.97030	1.51597	1,388.797		19.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,903.12890		1.90313	1,768.86210	1.76886	1,903.129		17.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	9.22890		0.00923	8.86210	0.00886	9.229		17.71	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,705.92130		1.70592	1,571.17510	1.57118	1,705.921		16.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	12.02130		0.01202	11.17510	0.01118	12.021		16.74	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	219.47230		0.21947	270.14990	0.27015	219.472		15.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,656.76320		1.65676	1,521.86980	1.52187	1,656.763		16.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	12.86320		0.01286	11.86980	0.01187	12.863		16.49	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	186.82840		0.18683	162.57220	0.16257	186.828		17.55	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	792.92840		0.79293	902.57220	0.90257	792.928		17.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	82.69680		0.08270	75.97030	0.07597	82.697		19.28	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	58.82600		0.05883	73.83710	0.07384	58.826		15.09	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	919.67050		0.91967	805.02050	0.80502	919.671		15.17	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	75.77050		0.07577	95.02050	0.09502	75.771		15.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	763.92510		0.76393	661.17540	0.66118	763.925		15.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	120.02510		0.12003	151.17540	0.15118	120.025		15.34	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	563.37230		0.56337	480.14990	0.48015	563.372		15.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	29.86310		0.02986	37.20490	0.03720	29.863		14.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,177.58180		1.17758	1,052.06190	1.05206	1,177.582		14.92	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	33.68180		0.03368	42.06190	0.04206	33.682		14.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,132.88300		1.13288	1,008.79230	1.00879	1,132.883		14.96	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	38.98300		0.03898	48.79230	0.04879	38.983		14.96	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,002.72600		1.00273	883.83710	0.88384	1,002.726		15.09	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	478.99820		0.47900	480.35640	0.48036	478.998		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	303.29820		0.30330	304.65640	0.30466	303.298		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	473.77150		0.47377	475.13400	0.47513	473.772		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	308.07150		0.30807	309.43400	0.30943	308.072		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	484.27040		0.48427	485.62430	0.48562	484.270		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	298.57040		0.29857	299.92430	0.29992	298.570		13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,069.70890		1.06971	961.23970	0.96124	1,069.709		15.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	202.70890		0.20271	230.63970	0.23064	202.709		15.38	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	998.26320		0.99826	893.70850	0.89371	998.263		15.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	231.26320		0.23126	263.10850	0.26311	231.263		15.38	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	702.64270		0.70264	627.87460	0.62787	702.643		15.95	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	435.64270		0.43564	497.27460	0.49727	435.643		15.95	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	11.54	Call	1,877.17320		1.87717	1,747.24590	1.74725		1,877.173	16.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	53.17320		0.05317	59.64590	0.05965		53.173	16.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,200.16350		2.20016	2,068.43400	2.06843		2,200.164	16.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	33.16350		0.03316	37.83400	0.03783		33.163	16.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,970.43370		1.97043	1,839.91690	1.83992		1,970.434	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	46.43370		0.04643	52.31690	0.05232		46.434	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,923.69940		1.92370	1,793.47070	1.79347		1,923.699	16.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	49.69940		0.04970	55.87070	0.05587		49.699	16.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.36700		13.36700	13.23060	13.23060			16.31	0.00	350	31,630.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	260.25850		0.26026	289.58320	0.28958		260.258	15.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,309.94180		1.30994	1,198.99910	1.19900		1,309.942	15.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	263.24180		0.26324	292.89910	0.29290		263.242	15.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.55670		13.55670	13.41610	13.41610			16.36	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,323.99440		1.32399	1,212.39160	1.21239		1,323.994	15.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	257.29440		0.25729	286.29160	0.28629		257.294	15.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,316.95850		1.31696	1,205.68320	1.20568		1,316.959	15.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	853.40200		0.85340	791.24370	0.79124		853.402	16.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	909.00200		0.90900	993.24370	0.99324		909.002	16.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	849.61100		0.84961	787.77760	0.78778		849.611	16.57	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	915.21100		0.91521	999.77760	0.99978		915.211	16.57	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.74440		13.74440	13.59800	13.59800			16.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	857.21660		0.85722	794.72730	0.79473		857.217	16.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	902.81660		0.90282	986.72730	0.98673		902.817	16.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	989.34220		0.98934	1,070.28530	1.07029		989.342	16.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,201.64840		1.20165	1,132.39880	1.13240		1,201.648	16.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	995.44840		0.99545	1,076.69880	1.07670		995.448	16.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,197.77710		1.19778	1,128.82100	1.12882		1,197.777	16.63	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,001.57710		1.00158	1,083.12100	1.08312		1,001.577	16.63	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.90620		13.90620	13.75570	13.75570			16.93	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,205.54220		1.20554	1,135.98530	1.13599		1,205.542	16.60	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.62918		109.62918	109.62581	109.62581			0.00	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	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,360.82000		8.36082	8,364.19000	8.36419		8,360.820	0.00	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	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,370.82000		8.37082	8,374.19000	8.37419		8,370.820	0.00	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	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,380.82000		8.38082	8,384.19000	8.38419		8,380.820	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			104.29934		104.29934	103.51568	103.51568			0.00	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	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	10,690.66000		10.69066	11,474.32000	11.47432		10,690.660	0.00	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	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	10,700.66000		10.70066	11,484.32000	11.48432		10,700.660	0.00	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	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	10,710.66000		10.71066	11,494.32000	11.49432		10,710.660	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.87585		105.87585	105.87024	105.87024			0.00	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	0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,114.15000		13.11415	13,119.76000	13.11976		13,114.150	0.00	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	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	13,124.15000		13.12415	13,129.76000	13.12976		13,124.150	0.00	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	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,134.15000		13.13415	13,139.76000	13.13976		13,134.150	0.00	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

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 01/08/2013													
Index Future			399.95600		399.95600		402.88300	402.88300			0.00	0	56.00
AL37													
On 07/11/2013													
Index Future			405.59800		405.59800		408.56700	408.56700			0.00	0	0.00
AL7T													
On 01/08/2013													
Index Future			473.38200		473.38200		478.58300	478.58300			0.00	0	1.00
AL7T													
On 07/11/2013													
Index Future			480.06100		480.06100		485.33400	485.33400			0.00	0	0.00
ALBI													
On 01/08/2013													
Index Future			425.72200		425.72200		430.68900	430.68900			0.00	0	738.00
ALBI													
On 07/11/2013													
Index Future			431.72800		431.72800		436.76500	436.76500			0.00	0	85.00
AU\$ / R													
On 16/09/2013													
Foreign Exchange Future			9.26590		9.26590		9.22480	9.22480		13.81	0.00	15	8,439.00
AU\$ / R													
On 16/09/2013	9.30	Call	213.31410		0.21331		203.86190	0.20386	213.314	13.89	0.00	0	201.00
AU\$ / R													
On 16/09/2013	9.30	Put	247.41410		0.24741		279.06190	0.27906	247.414	13.89	0.00	0	0.00
AU\$ / R													
On 16/09/2013	10.30	Call	21.50850		0.02151		17.29790	0.01730	21.508	16.00	0.00	0	201.00
AU\$ / R													
On 16/09/2013	10.30	Put	1,055.60850		1.05561		1,092.49790	1.09250	1,055.609	16.00	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.90	Call	447.12840		0.44713		426.31940	0.42632	447.128	13.38	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.80	Put	56.83520		0.05684		73.86620	0.07387	56.835	13.26	0.00	0	201.00
AU\$ / R													
On 16/09/2013	8.89	Call	454.40290		0.45440		433.27150	0.43327	454.403	13.37	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.89	Put	78.50290		0.07850		98.47150	0.09847	78.503	13.37	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.90	Put	81.22840		0.08123		101.51940	0.10152	81.228	13.38	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.91	Call	439.92020		0.43992		419.43140	0.41943	439.920	13.40	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.91	Put	84.02020		0.08402		104.63140	0.10463	84.020	13.40	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.50	Call	795.28450		0.79528		757.02020	0.75702	795.284	15.21	0.00	0	0.00
AU\$ / R													
On 16/09/2013	8.50	Put	29.38450		0.02938		32.22020	0.03222	29.384	15.21	0.00	0	201.00
AU\$ / R													
On 16/09/2013	8.80	Call	522.73520		0.52274		498.66620	0.49867	522.735	13.26	0.00	0	0.00
AU\$ / R													
On 13/12/2013	8.30	Call	1,063.05250		1.06305		1,022.77190	1.02277	1,063.053	13.61	0.00	0	0.00
AU\$ / R													
On 13/12/2013	8.30	Put	37.05250		0.03705		37.87190	0.03787	37.053	13.61	0.00	0	201.00
AU\$ / R													
On 13/12/2013	8.60	Call	800.25230		0.80025		771.19310	0.77119	800.252	13.13	0.00	0	0.00
AU\$ / R													
On 13/12/2013	8.60	Put	74.25230		0.07425		86.29310	0.08629	74.252	13.13	0.00	0	100.00
AU\$ / R													
On 13/12/2013	9.30	Call	356.27430		0.35627		345.12260	0.34512	356.274	13.91	0.00	0	201.00
AU\$ / R													
On 13/12/2013	9.30	Put	330.27430		0.33027		360.22260	0.36022	330.274	13.91	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.60	Call	239.72370		0.23972		233.90320	0.23390	239.724	14.38	0.00	0	100.00
AU\$ / R													
On 13/12/2013	9.60	Put	513.72370		0.51372		549.00320	0.54900	513.724	14.38	0.00	0	0.00
AU\$ / R													
On 13/12/2013	10.30	Call	87.56570		0.08757		88.85030	0.08885	87.566	15.37	0.00	0	201.00
AU\$ / R													
On 13/12/2013	10.30	Put	1,061.56570		1.06157		1,103.95030	1.10395	1,061.566	15.37	0.00	0	0.00
AU\$ / R													
On 13/12/2013	10.60	Call	60.21890		0.06022		56.97630	0.05698	60.219	16.13	0.00	0	100.00
AU\$ / R													
On 13/12/2013	10.60	Put	1,334.21890		1.33422		1,372.07630	1.37208	1,334.219	16.13	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.46	Call	288.96230		0.28896		281.18790	0.28119	288.962	14.15	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.46	Put	422.96230		0.42296		456.28790	0.45629	422.962	14.15	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.47	Call	285.17480		0.28517		277.55260	0.27755	285.175	14.16	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.47	Put	429.17480		0.42917		462.65260	0.46265	429.175	14.16	0.00	0	0.00
AU\$ / R													
On 13/12/2013			9.32600		9.32600		9.28490	9.28490		13.97	0.00	0	9,915.00
AU\$ / R													
On 13/12/2013	9.48	Call	281.43010		0.28143		273.95810	0.27396	281.430	14.18	0.00	0	0.00
AU\$ / R													
On 13/12/2013	9.48	Put	435.43010		0.43543		469.05810	0.46906	435.430	14.18	0.00	0	0.00
AU\$ / R													
On 17/03/2014	9.51	Put	501.97930		0.50198		534.67680	0.53468	501.979	13.98	0.00	0	0.00
AU\$ / R													
On 17/03/2014	9.49	Call	391.38330		0.39138		383.53210	0.38353	391.383	13.95	0.00	0	0.00
AU\$ / R													
On 17/03/2014	9.49	Put	489.78330		0.48978		522.23210	0.52223	489.783	13.95	0.00	0	0.00
AU\$ / R													
On 17/03/2014	9.50	Call	387.46370		0.38746		379.73910	0.37974	387.464	13.96	0.00	0	0.00
AU\$ / R													
On 17/03/2014	9.50	Put	495.86370		0.49586		528.43910	0.52844	495.864	13.96	0.00	0	0.00
AU\$ / R													
On 17/03/2014			9.39160		9.39160		9.35130	9.35130		13.81	0.00	0	2,140.00
AU\$ / R													
On 17/03/2014	9.51	Call	383.57930		0.38358		375.97680	0.37598	383.579	13.98	0.00	0	0.00
AU\$ / R													
On 13/06/2014	9.91	Call	346.07230		0.34607		339.38060	0.33938	346.072	14.51	0.00	0	0.00
AU\$ / R													
On 13/06/2014	9.91	Put	799.47230		0.79947		832.58060	0.83258	799.472	14.51	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 13/06/2014	Foreign Exchange Future	9.90	Put	792.38130		0.79238		825.38850	0.82539	792.381	14.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.45660		9.45660		9.41680	9.41680		13.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	176.49880		0.17650		168.71140	0.16871	176.499	15.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.30920		9.30920		9.27620	9.27620		15.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,227.25040		2.22725		2,185.40540	2.18541	2,227.250	15.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	168.05040		0.16805		159.20540	0.15921	168.050	15.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,181.42330		2.18142		2,140.09280	2.14009	2,181.423	15.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	172.22330		0.17222		163.89280	0.16389	172.223	15.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,135.69880		2.13570		2,094.91140	2.09491	2,135.699	15.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.69300		9.69300		9.60220	9.60220		15.74	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	667.76090		0.66776		593.04900	0.59305	667.761	15.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	64.76090		0.06476		80.84900	0.08085	64.761	15.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	659.55640		0.65956		585.21230	0.58521	659.556	15.72	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	66.55640		0.06656		83.01230	0.08301	66.556	15.72	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	651.39240		0.65139		577.58590	0.57759	651.392	15.71	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	68.39240		0.06839		85.38590	0.08539	68.392	15.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	330.29020		0.33029		295.58100	0.29558	330.290	15.60	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	496.29020		0.49629		553.48100	0.55348	496.290	15.60	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79400		9.79400		9.70210	9.70210		15.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	337.60890		0.33761		302.20980	0.30221	337.609	15.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	483.60890		0.48361		540.10980	0.54011	483.609	15.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	333.92980		0.33393		298.87930	0.29888	333.930	15.57	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	489.92980		0.48993		546.77930	0.54678	489.930	15.57	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			300.28350		300.28350		-195.69130	-195.69130			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			505.13890		505.13890		439.60100	439.60100			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			732.05470		732.05470		621.62180	621.62180			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			264.17620		264.17620		185.53630	185.53630			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			101.89230		101.89230		88.66630	88.66630			0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	10	0.00
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			0.00000		0.00000		0.00000	0.00000			0.00	10	0.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	10	0.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			92.37790		92.37790		89.48000	89.48000			0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			72.15660		72.15660		51.74760	51.74760			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,661.52910		1,661.52910		1,186.78750	1,186.78750			0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			85.96580		85.96580		47.28660	47.28660			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			10.69380		10.69380		10.58040	10.58040		17.09	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	902.71870		0.90272	802.83840	0.80284	902.719		16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	48.91870		0.04892	62.43840	0.06244	48.919		16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	894.13080		0.89413	794.63960	0.79464	894.131		16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	50.33080		0.05033	64.23960	0.06424	50.331		16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	885.57340		0.88557	786.47920	0.78648	885.573		16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	51.77340		0.05177	66.07920	0.06608	51.773		16.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	499.22090		0.49922	448.24530	0.44825	499.221		16.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	469.32090		0.46932	534.34530	0.53435	469.321		16.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	508.22940		0.50823	456.01590	0.45602	508.229		16.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	458.32940		0.45833	522.11590	0.52212	458.329		16.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	503.70840		0.50371	452.11450	0.45211	503.708		16.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	463.80840		0.46381	528.21450	0.52821	463.808		16.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.83990		10.83990	10.72390	10.72390			16.94	0.00	0	50.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.66770		1.66770	1.64030	1.64030			16.14	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,813.58790		0.18136	1,559.89840	0.15599	1,813.588		17.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	36.58790		0.00366	56.89840	0.00569	36.588		17.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,719.56530		0.17196	1,469.02820	0.14690	1,719.565		16.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	42.56530		0.00426	66.02820	0.00660	42.565		16.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,627.82130		0.16278	1,381.15700	0.13812	1,627.821		16.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	50.82130		0.00508	78.15700	0.00782	50.821		16.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	766.85540		0.07669	632.04100	0.06320	766.855		16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	685.85540		0.06859	834.04100	0.08340	685.855		16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67810		1.67810	1.64980	1.64980			16.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	866.39300		0.08664	713.29040	0.07133	866.393		16.27	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	585.39300		0.05854	715.29040	0.07153	585.393		16.27	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	815.49640		0.08155	671.57410	0.06716	815.496		16.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	634.49640		0.06345	773.57410	0.07736	634.496		16.32	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.11729		109.11729	109.11159	109.11159				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,872.71000		5.87271	5,878.41000	5.87841	5,872.710			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,882.71000		5.88271	5,888.41000	5.88841	5,882.710			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,892.71000		5.89271	5,898.41000	5.89841	5,892.710			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.43739		85.60511	9.23159	87.21815				0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	3,487.09000		3.48709	1,874.05000	1.87405	3,487.090			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,553.78000		74.55378	76,166.82000	76.16682	74,553.780			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.55761		83.03147	9.34463	84.66731				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,732.77000		8.73277	7,096.93000	7.09693	8,732.770			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,644.49000		8.64449	7,008.65000	7.00865	8,644.490			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Put	8,556.34000		8.55634	6,920.50000	6.92050		8,556.340		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			425.11100		425.11100	429.96400	429.96400				21,255,550.00	5	403.00
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	208,790.00000		20.87900	160,260.00000	16.02600		208,790.000		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	208,890.00000		20.88900	160,360.00000	16.03600		208,890.000		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	208,990.00000		20.89900	160,460.00000	16.04600		208,990.000		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	149,010.00000		14.90100	99,800.00000	9.98000		149,010.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			431.10900		431.10900	436.03000	436.03000				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	148,810.00000		14.88100	99,600.00000	9.96000		148,810.000		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	148,910.00000		14.89100	99,700.00000	9.97000		148,910.000		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			194.30200		194.30200	194.24100	194.24100				0.00	0	1,064.00
IGOV	On 07/11/2013	Index Future			197.06900		197.06900	197.00700	197.00700				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			519.00100		519.00100	518.49600	518.49600				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			5.15000		94.85000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000	5.20000	94.80000				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			5.32000		94.68000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.39000		94.61000	5.40000	94.60000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.46000		94.54000	5.47000	94.53000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.54000		94.46000	5.53000	94.47000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.76000		94.24000	5.74000	94.26000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.06000		93.94000	6.04000	93.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.36000		93.64000	6.32000	93.68000				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
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.67000	93.33000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.94000	93.06000		6.87000	93.13000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.88870	7.88870		7.92110	7.92110		11.30	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	353.46580	0.35347		380.82150	0.38082	353.466	11.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	54.76580	0.05477		49.72150	0.04972	54.766	11.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	345.74320	0.34574		372.85770	0.37286	345.743	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	57.04320	0.05704		51.75770	0.05176	57.043	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	338.09420	0.33809		364.96070	0.36496	338.094	11.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	59.39420	0.05939		53.86070	0.05386	59.394	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	195.63960	0.19564		209.98620	0.20999	195.640	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	398.73960	0.39874		379.38620	0.37939	398.740	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.93690	7.93690		7.97060	7.97060		12.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	192.42980	0.19243		206.59120	0.20659	192.430	13.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	405.52980	0.40553		385.99120	0.38599	405.530	13.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	189.27050	0.18927		203.24800	0.20325	189.270	13.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	412.37050	0.41237		392.64800	0.39265	412.371	13.47	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.90570	9.90570	0.10092	9.98860	9.98860		20.24	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	293.87220	0.29387	0.10092	345.51520	0.34552	293.872	20.07	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	428.17220	0.42817	0.10092	396.91520	0.39692	428.172	20.07	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	289.46110	0.28946	0.10092	340.76010	0.34076	289.461	20.06	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	433.76110	0.43376	0.10092	402.16010	0.40216	433.761	20.06	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	285.09570	0.28510	0.10092	336.04580	0.33605	285.096	20.05	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	439.39570	0.43940	0.10092	407.44580	0.40745	439.396	20.05	0.00	0	0.00
R023	On 01/08/2013		Bond Future	7.77221	103.19181		7.58096	104.47565			0.00	0	10,999.00
R023	On 01/08/2013	7.29	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.29	Put	3,278.01000	3.27801		1,994.17000	1.99417	3,278.010		0.00	0	0.00
R023	On 01/08/2013	7.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.30	Put	3,208.64000	3.20864		1,924.80000	1.92480	3,208.640		0.00	0	0.00
R023	On 01/08/2013	7.31	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.31	Put	3,139.33000	3.13933		1,855.49000	1.85549	3,139.330		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	9,364.82000	9.36482		8,062.82000	8.06282	9,364.820		0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.87495	100.73190		7.67553	102.03390			0.00	0	0.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	9,510.23000	9.51023		8,208.23000	8.20823	9,510.230		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	9,437.50000	9.43750		8,135.50000	8.13550	9,437.500		0.00	0	0.00
R157	On 01/08/2013		Bond Future	6.17469	119.54325		6.04057	119.82935		2.94	0.00	0	22,579.00
R157	On 01/08/2013	116.11	Call	90,087.62000	90.08762		90,373.72000	90.37372	90,087.620	3.08	0.00	0	0.00
R157	On 01/08/2013	116.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	3.08	0.00	0	0.00
R157	On 07/11/2013		Bond Future	6.32280	114.42340		6.16644	114.71353		2.96	0.00	0	0.00
R157	On 07/11/2013	5.59	Call	280.33000	0.28033		361.12000	0.36112	280.330	2.91	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	1,648.75000	1.64875		1,439.41000	1.43941	1,648.750	2.91	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	285.09000	0.28509		366.82000	0.36682	285.090	2.91	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	1,634.69000	1.63469		1,426.29000	1.42629	1,634.690	2.91	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	289.90000	0.28990		372.59000	0.37259	289.900	2.91	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	1,620.68000	1.62068		1,413.24000	1.41324	1,620.680	2.91	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,714.24000	1.71424		1,510.69000	1.51069	1,714.240	2.50	0.00	0	0.00
R157	On 06/02/2014	5.64	Call	371.64000	0.37164		460.74000	0.46074	371.640	2.50	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,737.88000	1.73788		1,532.85000	1.53285	1,737.880	2.50	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	376.00000	0.37600		465.84000	0.46584	376.000	2.50	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,726.04000	1.72604		1,521.75000	1.52175	1,726.040	2.50	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 06/02/2014	Bond Future			6.49044	115.96051		6.30614	116.25464		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	380.39000	0.38039	470.97000	0.47097		380.390	2.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	236.55000	0.23655	300.24000	0.30024		236.550	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,255.09000	2.25509	2,020.66000	2.02066		2,255.090	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	231.48000	0.23148	294.14000	0.29414		231.480	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,277.54000	2.27754	2,042.08000	2.04208		2,277.540	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	234.00000	0.23400	297.18000	0.29718		234.000	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,266.30000	2.26630	2,031.36000	2.03136		2,266.300	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.69633	110.72150	6.47436	111.01962			2.29	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			8.11678	120.53098	7.91567	122.38898			14.28	2,772,212.54	23	58,541.00
R186	On 01/08/2013	Bond Future	7.20	Call	61.48000	0.06148	173.70000	0.17370		61.480	14.08	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	8,869.82000	8.86982	7,124.04000	7.12404		8,869.820	14.08	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	79.70000	0.07970	216.43000	0.21643		79.700	14.10	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,384.66000	8.38466	6,663.39000	6.66339		8,384.660	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	774.52000	0.77452	1,448.02000	1.44802		774.520	14.31	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,153.85000	16.15385	14,298.34000	14.29834		16,153.850	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,468.69000	13.46869	11,622.65000	11.62265		13,468.690	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	5.31000	0.00531	21.33000	0.02133		5.310	13.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	12,941.44000	12.94144	11,099.46000	11.09946		12,941.440	13.95	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	6,251.65000	6.25165	7,987.14000	7.98714		6,251.650	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	231.38000	0.23138	108.87000	0.10887		231.380	14.86	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.57000	0.00057	3.06000	0.00306		0.570	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	101.14000	0.10114	43.79000	0.04379		101.140	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	111,258.57000	111.25857	113,116.57000	113.11657		111,258.570	14.86	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	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	254.45000	0.25445	574.71000	0.57471		254.450	14.19	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	6,083.32000	6.08332	4,545.58000	4.54558		6,083.320	14.19	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3.72000	0.00372	15.68000	0.01568		3.720	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,719.60000	3.71960	2,535.10000	2.53510		3,719.600	14.31	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,405.38000	1.40538	2,360.80000	2.36080		1,405.380	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	2,479.37000	2.47937	1,576.79000	1.57679		2,479.370	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	19.72000	0.01972	65.86000	0.06586		19.720	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	10,869.33000	10.86933	9,057.47000	9.05747		10,869.330	14.02	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,802.13000	7.80213	9,602.78000	9.60278		7,802.130	14.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,891.43000	6.89143	8,255.66000	8.25566		6,891.430	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,262.64000	2.26264	1,742.59000	1.74259		2,262.640	14.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,361.84000	8.36184	9,842.84000	9.84284		8,361.840	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,651.68000	1.65168	1,248.40000	1.24840		1,651.680	15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,840.80000	3.84080	4,849.85000	4.84985		3,840.800	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,526.61000	4.52661	3,651.38000	3.65138		4,526.610	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,270.53000	3.27053	4,188.97000	4.18897		3,270.530	14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,225.27000	5.22527	4,259.43000	4.25943		5,225.270	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,883.47000	3.88347	4,898.92000	4.89892		3,883.470	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,479.36000	4.47936	3,610.53000	3.61053		4,479.360	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,926.39000	3.92639	4,948.23000	4.94823		3,926.390	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,432.46000	4.43246	3,570.02000	3.57002		4,432.460	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.21654	122.23136	8.00772	124.11564			14.52	0.00	0	640.00
R186	On 07/11/2013	Bond Future	6.50	Call	284.03000	0.28403	439.42000	0.43942		284.030	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,098.16000	17.09816	15,369.27000	15.36927		17,098.160	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	470.60000	0.47060	702.99000	0.70299		470.600	14.22	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.75	Put	14,638.32000		14.63832	12,986.43000	12.98643	14,638.320	14.22	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	8,345.20000		8.34520	7,213.72000	7.21372	8,345.200	14.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future			8.30972		118.58301	8.09339	120.49265		14.61	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	3,253.34000		3.25334	4,036.52000	4.03652	3,253.340	14.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	8,284.50000		8.28450	7,158.04000	7.15804	8,284.500	14.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	3,285.44000		3.28544	4,073.64000	4.07364	3,285.440	14.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	8,224.09000		8.22409	7,102.65000	7.10265	8,224.090	14.54	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	3,221.44000		3.22144	3,999.60000	3.99960	3,221.440	14.54	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	2,129.68000		2.12968	2,657.19000	2.65719	2,129.680	13.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	14,164.42000		14.16442	12,756.51000	12.75651	14,164.420	13.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.40683		120.18877	8.18258	122.12419		14.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	2,151.25000		2.15125	2,682.58000	2.68258	2,151.250	13.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	14,088.25000		14.08825	12,684.16000	12.68416	14,088.250	13.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	2,172.96000		2.17296	2,708.13000	2.70813	2,172.960	13.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	14,012.33000		14.01233	12,612.08000	12.61208	14,012.330	13.96	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			275.00864		275.00864	275.00089	275.00089			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	19,981.36000		19.98136	19,989.11000	19.98911	19,981.360		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	19,991.36000		19.99136	19,999.11000	19.99911	19,991.360		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	20,001.36000		20.00136	20,009.11000	20.00911	20,001.360		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			5.62526		105.16602	5.58899	105.21477		1.94	0.00	0	0.00	
R201	On 01/08/2013	Bond Future	107.45	Call	67,920.34000		67.92034	67,969.09000	67.96909	67,920.340	2.04	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	2.04	0.00	0	0.00	
R201	On 07/11/2013	Bond Future			5.70835		106.64966	5.66276	106.69912		1.72	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	96.36000		0.09636	106.29000	0.10629	96.360	1.68	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	1,099.48000		1.09948	1,059.95000	1.05995	1,099.480	1.68	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	98.24000		0.09824	108.32000	0.10832	98.240	1.68	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	1,090.36000		1.09036	1,050.98000	1.05098	1,090.360	1.68	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	100.15000		0.10015	110.37000	0.11037	100.150	1.68	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	1,081.27000		1.08127	1,042.03000	1.04203	1,081.270	1.68	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	700.04000		0.70004	668.36000	0.66836	700.040	1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	241.60000		0.24160	259.82000	0.25982	241.600	1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	711.34000		0.71134	679.36000	0.67936	711.340	1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	244.43000		0.24443	262.80000	0.26280	244.430	1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	705.68000		0.70568	673.85000	0.67385	705.680	1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.79535		103.67370	5.73581	103.72390		1.39	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	247.28000		0.24728	265.80000	0.26580	247.280	1.37	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	138.86000		0.13886	151.94000	0.15194	138.860	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	850.39000		0.85039	812.59000	0.81259	850.390	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	136.02000		0.13602	148.90000	0.14890	136.020	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	859.67000		0.85967	821.67000	0.82167	859.670	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	137.43000		0.13743	150.42000	0.15042	137.430	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	855.02000		0.85502	817.13000	0.81713	855.020	1.03	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			5.94143		105.07754	5.85644	105.12842		1.06	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013		Bond Future		204.56645	204.56645	204.55750	204.55750			0.00	0	44,020.00
R202	On 01/08/2013	222.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	222.99	Put	18,423.55000	18.42355	18,432.50000	18.43250	18,423.550	18,423.550		0.00	0	0.00
R202	On 01/08/2013	223.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.00	Put	18,433.55000	18.43355	18,442.50000	18.44250	18,433.550	18,433.550		0.00	0	0.00
R202	On 01/08/2013	223.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.01	Put	18,443.55000	18.44355	18,452.50000	18.45250	18,443.550	18,443.550		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		6.94979	107.79503	6.78242	108.40324		5.70	0.00	0	3,923.00
R203	On 01/08/2013	109.11	Call	94,581.83000	94.58183	95,190.04000	95.19004	94,581.830	94,581.830	5.90	0.00	0	0.00
R203	On 01/08/2013	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	5.90	0.00	0	0.00
R203	On 07/11/2013		Bond Future		7.08713	105.15637	6.90588	105.77316		5.66	0.00	0	1,656.00
R203	On 07/11/2013	5.71	Call	134.44000	0.13444	200.24000	0.20024	134.440	134.440	5.54	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	4,935.27000	4.93527	4,384.28000	4.38428	4,935.270	4,935.270	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	240.08000	0.24008	343.39000	0.34339	240.080	240.080	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	4,043.14000	4.04314	3,529.66000	3.52966	4,043.140	4,043.140	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	244.83000	0.24483	349.70000	0.34970	244.830	244.830	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	4,012.46000	4.01246	3,500.54000	3.50054	4,012.460	4,012.460	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	249.80000	0.24980	356.26000	0.35626	249.800	249.800	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	3,982.02000	3.98202	3,471.69000	3.47169	3,982.020	3,982.020	5.54	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	102,926.85000	102.92685	103,543.64000	103.54364	102,926.850	102,926.850	5.85	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	5.85	0.00	0	0.00
R203	On 06/02/2014		Bond Future		7.22687	106.56889	7.03063	107.19405		5.23	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	508.03000	0.50803	660.01000	0.66001	508.030	508.030	5.14	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	3,963.54000	3.96354	3,490.36000	3.49036	3,963.540	3,963.540	5.14	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	376.90000	0.37690	498.89000	0.49889	376.900	376.900	5.12	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	4,529.24000	4.52924	4,026.07000	4.02607	4,529.240	4,529.240	5.12	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	494.20000	0.49420	643.17000	0.64317	494.200	494.200	5.14	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	4,015.84000	4.01584	3,539.65000	3.53965	4,015.840	4,015.840	5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	501.08000	0.50108	651.55000	0.65155	501.080	501.080	5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	3,989.65000	3.98965	3,514.96000	3.51496	3,989.650	3,989.650	5.14	0.00	0	0.00
R203	On 08/05/2014		Bond Future		7.37658	103.85073	7.16338	104.48435		5.18	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	411.77000	0.41177	529.02000	0.52902	411.770	411.770	5.06	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	5,338.79000	5.33879	4,822.42000	4.82242	5,338.790	5,338.790	5.06	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,011.34000	2.01134	2,356.96000	2.35696	2,011.340	2,011.340	5.20	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	1,942.03000	1.94203	1,654.03000	1.65403	1,942.030	1,942.030	5.20	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	402.24000	0.40224	517.40000	0.51740	402.240	402.240	5.06	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	5,392.02000	5.39202	4,873.56000	4.87356	5,392.020	5,392.020	5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	406.98000	0.40698	523.19000	0.52319	406.980	406.980	5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	5,365.38000	5.36538	4,847.97000	4.84797	5,365.380	5,365.380	5.06	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		7.18682	104.56514	7.00995	105.36323		7.91	0.00	0	25,172.00
R204	On 01/08/2013	110.75	Call	95,681.64000	95.68164	96,479.73000	96.47973	95,681.640	95,681.640	8.19	0.00	0	0.00
R204	On 01/08/2013	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	8.19	0.00	0	0.00
R204	On 07/11/2013		Bond Future		7.30821	106.04029	7.11977	106.84972		7.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Call	453.66000		0.45366		625.56000	0.62556	453.660	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,921.34000		4.92134	4,283.81000	4.28381	4,921.340	7.57	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	461.70000		0.46170	635.81000	0.63581	461.700	7.57	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,884.36000		4.88436	4,249.04000	4.24904	4,884.360	7.57	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	469.84000		0.46984	646.19000	0.64619	469.840	7.57	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,847.50000		4.84750	4,214.42000	4.21442	4,847.500	7.57	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,321.93000		1.32193	1,679.78000	1.67978	1,321.930	7.68	0.00	0	0.00	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,649.88000		2.64988	2,198.30000	2.19830	2,649.880	7.68	0.00	0	0.00	1,270.00
R204	On 06/02/2014	Bond Future			7.42581		103.43403	7.22545	104.25439		7.75	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	894.39000		0.89439	1,125.49000	1.12549	894.390	7.62	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,180.49000		5.18049	4,591.23000	4.59123	5,180.490	7.62	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	904.76000		0.90476	1,137.76000	1.13776	904.760	7.62	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,148.03000		5.14803	4,560.67000	4.56067	5,148.030	7.62	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	884.11000		0.88411	1,113.31000	1.11331	884.110	7.62	0.00	0	0.00	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,213.06000		5.21306	4,621.90000	4.62190	5,213.060	7.62	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future			7.55510		104.83460	7.34143	105.66608		7.35	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	788.20000		0.78820	979.33000	0.97933	788.200	7.21	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,825.92000		6.82592	6,185.57000	6.18557	6,825.920	7.21	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	796.10000		0.79610	988.66000	0.98866	796.100	7.21	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,792.28000		6.79228	6,153.36000	6.15336	6,792.280	7.21	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	780.36000		0.78036	970.06000	0.97006	780.360	7.21	0.00	0	0.00	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,859.63000		6.85963	6,217.85000	6.21785	6,859.630	7.21	0.00	0	0.00	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			5.39413		101.32419	5.37244	101.33371		0.66	0.00	0	0.00	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,326.08000		30.32608	30,335.60000	30.33560	30,326.080	0.71	0.00	0	0.00	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	0.00
R206	On 07/11/2013	Bond Future			5.53004		102.75364	5.47580	102.76332		0.39	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.71000		0.01871	20.54000	0.02054	18.710	0.37	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	240.47000		0.24047	232.62000	0.23262	240.470	0.37	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.00000		0.01900	20.85000	0.02085	19.000	0.37	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	238.96000		0.23896	231.13000	0.23113	238.960	0.37	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.29000		0.01929	21.16000	0.02116	19.290	0.37	0.00	0	0.00	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	237.46000		0.23746	229.65000	0.22965	237.460	0.37	0.00	0	0.00	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			7.47089		99.31334	7.29447	100.20130		9.39	0.00	0	0.00	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,742.15000		91.74215	92,630.11000	92.63011	91,742.150	9.76	0.00	0	0.00	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.76	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future			7.58644		100.71442	7.40031	101.61490		9.14	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	634.66000		0.63466	858.43000	0.85843	634.660	9.02	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,065.58000		5.06558	4,388.87000	4.38887	5,065.580	9.02	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	645.22000		0.64522	871.65000	0.87165	645.220	9.02	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,025.38000		5.02538	4,351.33000	4.35133	5,025.380	9.02	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	655.90000		0.65590	885.01000	0.88501	655.900	9.02	0.00	0	0.00	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,985.34000		4.98534	4,313.97000	4.31397	4,985.340	9.02	0.00	0	0.00	0.00
R207	On 06/02/2014	Bond Future			7.69896		98.42775	7.50286	99.34039		9.02	0.00	0	0.00	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	950.92000		0.95092	1,201.33000	1.20133	950.920	8.87	0.00	0	0.00	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,906.54000		5.90654	5,244.31000	5.24431	5,906.540	8.87	0.00	0	0.00	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	928.00000		0.92800	1,174.10000	1.17410	928.000	8.87	0.00	0	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
R207	On 06/02/2014	Bond Future	6.64	Put	5,981.98000		5.98198	5,315.44000	5.31544	5,981.980	8.87	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	939.41000		0.93941	1,187.66000	1.18766	939.410	8.87	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	5,944.19000		5.94419	5,279.80000	5.27980	5,944.190	8.87	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.82329		99.76055	7.61627	100.68558		8.79	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	795.68000		0.79568	990.61000	0.99061	795.680	8.62	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	8,295.96000		8.29596	7,565.86000	7.56586	8,295.960	8.62	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	779.34000		0.77934	971.22000	0.97122	779.340	8.62	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	8,376.92000		8.37692	7,643.77000	7.64377	8,376.920	8.62	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	787.48000		0.78748	980.88000	0.98088	787.480	8.62	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	8,336.40000		8.33640	7,604.77000	7.60477	8,336.400	8.62	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			7.56881		97.65733	7.38747	98.67252		10.32	0.00	0	18,125.00	
R208	On 01/08/2013	Bond Future	101.40	Call	88,612.86000		88.61286	89,628.05000	89.62805	88,612.860	10.69	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	10.69	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			7.67627		95.63918	7.48616	96.66869		10.73	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Call	714.90000		0.71490	974.37000	0.97437	714.900	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	5,633.73000		5.63373	4,863.69000	4.86369	5,633.730	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	726.74000		0.72674	989.29000	0.98929	726.740	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	5,588.34000		5.58834	4,821.38000	4.82138	5,588.340	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	738.74000		0.73874	1,004.37000	1.00437	738.740	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	5,543.16000		5.54316	4,779.28000	4.77928	5,543.160	10.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	1,960.33000		1.96033	2,467.83000	2.46783	1,960.330	10.73	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,914.42000		2.91442	2,392.41000	2.39241	2,914.420	10.73	0.00	0	1,520.00	
R208	On 06/02/2014	Bond Future	6.74	Put	6,672.72000		6.67272	5,916.66000	5.91666	6,672.720	10.12	0.00	0	0.00	
R208	On 06/02/2014	Bond Future			7.77828		96.92388	7.57939	97.96728		10.28	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	1,079.72000		1.07972	1,369.55000	1.36955	1,079.720	10.12	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	6,629.82000		6.62982	5,876.25000	5.87625	6,629.820	10.12	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	1,092.85000		1.09285	1,385.18000	1.38518	1,092.850	10.12	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	6,587.08000		6.58708	5,836.01000	5.83601	6,587.080	10.12	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Call	1,066.71000		1.06671	1,354.05000	1.35405	1,066.710	10.12	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	874.54000		0.87454	1,096.88000	1.09688	874.540	10.08	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	9,356.48000		9.35648	8,521.28000	8.52128	9,356.480	10.08	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			7.88514		94.83971	7.67683	95.89725		10.29	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	883.84000		0.88384	1,107.98000	1.10798	883.840	10.08	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	9,309.77000		9.30977	8,476.37000	8.47637	9,309.770	10.08	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	893.22000		0.89322	1,119.16000	1.11916	893.220	10.08	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	9,263.16000		9.26316	8,431.56000	8.43156	9,263.160	10.08	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			8.83012		77.07958	8.62426	78.70845		20.82	0.00	0	18,298.00	
R209	On 01/08/2013	Bond Future	79.36	Call	67,130.47000		67.13047	68,759.34000	68.75934	67,130.470	21.46	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	21.46	0.00	0	0.00	
R209	On 01/08/2013	Bond Future	8.00	Call	122.35000		0.12235	294.25000	0.29425	122.350	20.61	0.00	0	0.00	
R209	On 01/08/2013	Bond Future	8.00	Put	7,041.73000		7.04173	5,584.76000	5.58476	7,041.730	20.61	0.00	0	2,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			8.92204		75.02268		8.70977	76.67458		22.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,286.99000		7.28699	8,564.04000	8.56404	7,286.990		22.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,691.34000		1.69134	1,316.49000	1.31649	1,691.340		22.93	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,521.93000		3.52193	4,404.11000	4.40411	3,521.930		22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,386.76000		4.38676	3,617.04000	3.61704	4,386.760		22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,242.47000		5.24247	6,338.45000	6.33845	5,242.470		22.65	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,798.69000		2.79869	2,242.77000	2.24277	2,798.690		22.65	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,896.58000		5.89658	7,057.77000	7.05777	5,896.580		22.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,377.08000		2.37708	1,886.37000	1.88637	2,377.080		22.74	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,348.66000		6.34866	7,550.72000	7.55072	6,348.660		22.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,126.13000		2.12613	1,676.29000	1.67629	2,126.130		22.80	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,985.11000		2.98511	3,784.08000	3.78408	2,985.110		22.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,112.48000		5.11248	4,259.55000	4.25955	5,112.480		22.30	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,451.78000		3.45178	4,323.65000	4.32365	3,451.780		22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,472.65000		4.47265	3,692.62000	3.69262	4,472.650		22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,486.76000		3.48676	4,363.79000	4.36379	3,486.760		22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,429.55000		4.42955	3,654.68000	3.65468	4,429.550		22.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,084.08000		7.08408	6,178.05000	6.17805	7,084.080		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,530.57000		3.53057	4,290.47000	4.29047	3,530.570		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,186.07000		7.18607	6,271.84000	6.27184	7,186.070		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,560.57000		3.56057	4,324.57000	4.32457	3,560.570		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,134.94000		7.13494	6,224.81000	6.22481	7,134.940		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.00741		76.03046		8.78898	77.70459		21.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,590.70000		3.59070	4,358.80000	4.35880	3,590.700		21.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,420.80000		2.42080	2,958.06000	2.95806	2,420.800		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,536.70000		12.53670	11,377.13000	11.37713	12,536.700		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,378.05000		2.37805	2,908.60000	2.90860	2,378.050		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,675.13000		12.67513	11,508.85000	11.50885	12,675.130		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,399.36000		2.39936	2,933.26000	2.93326	2,399.360		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,605.78000		12.60578	11,442.85000	11.44285	12,605.780		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09405		73.91498		8.86924	75.61181		21.91	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			157.41788		157.41788		157.41177	157.41177			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	15,572.12000		15.57212	15,578.23000	15.57823	15,572.120			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	15,582.12000		15.58212	15,588.23000	15.58823	15,582.120			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	15,592.12000		15.59212	15,598.23000	15.59823	15,592.120			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			128.51978		128.51978		128.52196	128.52196			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	1,470.22000		1.47022	1,468.04000	1.46804	1,470.220			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	1,480.22000		1.48022	1,478.04000	1.47804	1,480.220			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	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,490.22000	1.49022	1,488.04000	1.48804	1,490.220		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			129.53183	129.53183	129.52868	129.52868			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	8,458.17000	8.45817	8,461.32000	8.46132	8,458.170		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	8,468.17000	8.46817	8,471.32000	8.47132	8,468.170		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	8,478.17000	8.47817	8,481.32000	8.48132	8,478.170		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			8.65130	88.23921	8.46052	89.77921		18.25	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,624.19000	77.62419	79,164.19000	79.16419	77,624.190	18.88	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	18.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.74905	85.94727	8.55201	87.50901		19.60	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,373.21000	3.37321	4,176.14000	4.17614	3,373.210	19.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,630.60000	4.63060	3,871.79000	3.87179	4,630.600	19.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,408.65000	3.40865	4,216.54000	4.21654	3,408.650	19.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,586.18000	4.58618	3,832.33000	3.83233	4,586.180	19.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,444.28000	3.44428	4,257.13000	4.25713	3,444.280	19.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,542.07000	4.54207	3,793.18000	3.79318	4,542.070	19.67	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.84161	87.10177	8.63841	88.68457		19.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,338.76000	3.33876	4,022.33000	4.02233	3,338.760	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,572.49000	7.57249	6,673.26000	6.67326	7,572.490	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,280.56000	3.28056	3,956.36000	3.95636	3,280.560	18.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,679.54000	7.67954	6,772.54000	6.77254	7,679.540	18.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,309.58000	3.30958	3,989.27000	3.98927	3,309.580	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,625.88000	7.62588	6,722.77000	6.72277	7,625.880	18.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.93201	84.74266	8.72261	86.34690		19.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,318.95000	2.31895	2,804.64000	2.80464	2,318.950	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,789.18000	12.78918	11,670.63000	11.67063	12,789.180	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,279.13000	2.27913	2,758.76000	2.75876	2,279.130	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,928.64000	12.92864	11,804.03000	11.80403	12,928.640	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,298.98000	2.29898	2,781.64000	2.78164	2,298.980	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,858.79000	12.85879	11,737.21000	11.73721	12,858.790	18.87	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			8.94501	77.91535	8.73406	79.64463		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	67,467.45000	67.46745	69,196.73000	69.19673	67,467.450	22.39	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	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.03749	75.73044	8.81991	77.48404		23.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	888.55000	0.88855	1,245.06000	1.24506	888.550	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,851.20000	11.85120	10,454.11000	10.45411	11,851.200	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	903.05000	0.90305	1,263.88000	1.26388	903.050	22.91	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,766.75000	11.76675	10,373.98000	10.37398	11,766.750	22.91	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	874.21000	0.87421	1,226.44000	1.22644	874.210	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,936.01000	11.93601	10,534.64000	10.53464	11,936.010	22.90	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



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			9.04100		100.70189		8.82496	102.96293			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	13,862.66000		13.86266	11,601.62000	11.60162	13,862.660			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	13,733.11000		13.73311	11,472.07000	11.47207	13,733.110			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	13,603.81000		13.60381	11,342.77000	11.34277	13,603.810			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	14,561.14000		14.56114	12,268.15000	12.26815	14,561.140			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.13716		97.70162		8.91396	99.99461			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	14,819.54000		14.81954	12,526.55000	12.52655	14,819.540			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,690.21000		14.69021	12,397.22000	12.39722	14,690.210			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	399.94310		0.03999	402.38790	0.04024	399.943		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	321.94310		0.03219	324.38790	0.03244	321.943		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	352.37140		0.03524	354.84950	0.03548	352.371		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	374.37140		0.03744	376.84950	0.03768	374.371		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	310.67630		0.03107	313.16900	0.03132	310.676		13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	432.67630		0.04327	435.16900	0.04352	432.676		13.73	0.00	0	0.00

**Total for Derivatives :** **35,714,877.54**      **29,731**      **2 174 352.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.17230			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.71000		106.78210		6.71000	106.76295			1,998,781,510,000.00	297,881,000	148,940,500.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.27214			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.17000		107.68329		8.17000	107.65986			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.84314			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.96557			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.97281		8.00000	47.96259			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.03500		98.01705		9.03500	97.99352			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.06000		103.94619		7.06000	103.92660			120,020,000.00	17,000	3,500,000.00
AB07	On 07/03/2014	Spot Bond			6.72000		104.29512		6.72000	104.27638			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.32887			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.45000		107.73877		8.45000	107.71454			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.26272			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
ABCP12	On 20/09/2014	Spot Bond	0.60000	137.10980	0.60000	137.09033				600,000,000.00	1,000,000	500,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	129.86025	2.31000	259.49955				1,386,000,000.00	600,000	400,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.81257				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81445				0.00	0	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99318				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.38223				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.39933				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.41059				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.32000	110.13651	7.32000	110.11499				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.58674				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.32000	105.13894	7.32000	105.11840				87,840,000.00	12,000	12,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18861				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21975				0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.95996				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.99979				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27621				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.38960				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.42000	105.18641	6.42000	105.16814				32,100,000.00	5,000	13,300,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.86492				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75031				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.45833	5.05000	130.42425				2,020,000,000.00	400,000	200,000.00
ABLI03	On 15/03/2015	Spot Bond	2.98000	125.28635	2.98000	125.26053				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.79243	2.55000	116.76966				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.20000	99.97253	4.20000	99.94848				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.75000	119.55774	10.75000	111.78213				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	99.81942			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20122			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.21293			0.00	50,000,000	25,000,000.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30501			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.85000	109.91303		3.85000	109.88776			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	27.71047		100.00000	27.64334			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	162.04805		2.05000	162.01864			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	151.97787		2.76000	151.94739			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	163.98641		2.08000	163.95650			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22000	163.31635		2.22000	163.28596			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.74625	71.18204		7.74625	71.16109			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.74625	71.18204		7.74625	71.16109			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	15.97433		84.61000	15.94752			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34343			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	42.70873		100.00000	42.62770			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.56000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.43000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.20000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06843			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.90024			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.62000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.86000	103.01115		6.86000	102.99217			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	106.48000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.15000			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	87.70000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20771			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.85000		117.53461		6.85000	117.51309			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87271			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.34000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.71000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.54389		2.64000	100.20232			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		98.43392		2.79000	143.32427			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.82000		110.03504		2.82000	186.18578			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	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.03000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.16500		91.60908		9.16500	93.80756			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	99.95000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	103.30211			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.45000			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		9.35000	88.18189		9.35000	88.26715			0.00	0	0.00
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		9.29500	109.36474		9.29500	109.65041			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.53500	90.05881		8.53500	91.87689			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.05000	110.09431		8.05000	110.07070			72,450,000.00	9,000	2,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.86000	103.97450		6.86000	103.95544			2,744,000,000.00	400,000	1,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.66500	98.48327		8.66500	98.46045			112,645,000.00	13,000	1,502,000.00
ABS7	On 11/09/2026	Spot Bond		9.55000	97.31530		9.55000	97.29063			3,820,000,000.00	400,000	200,000.00
ABS9	On 17/03/2016	Spot Bond		7.31000	107.85345		7.31000	107.83241			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		4.00000	124.48929		4.00000	124.46017			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.30000	127.54842		1.30000	127.52786			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	131.91845		2.12000	263.61379			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.54001	124.37137		0.54001	127.12744			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.00000	123.31709		2.00000	125.77142			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.07448			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.06908		100.00000	29.99624			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.87325			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.87325			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.01000	108.96626		11.01000	108.93453			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25003			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.51278		100.00000	1.50912			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28391			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76394			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.34599			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.34291			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	101.21614			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.60646		11.00000	57.58999			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93270			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.15877			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	100.38396			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40277			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44519			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38383			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39663			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40226			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37045			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37045			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39218			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37361			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39218			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.34873			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.31832			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36637			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.36089			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25352			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.36089			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	100.38901			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.40159			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.40670			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33522			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37363			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.94826			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.05500	104.98237		9.05500	105.08945			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34299			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.36500	104.88675		7.36500	104.86580			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.30400			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.49600			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.25728			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	101.34253			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.54139		100.00000	4.53134			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.13432		100.00000	6.12082			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.55096			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.60482			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.65352			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.38379			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90414			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90414			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.34253			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79276			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	100.37096			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.36788			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.53015			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70196			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.53005			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16526			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.11340			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48051			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84695			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.24884			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.38535			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	100.45443			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.31779			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37733			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04404			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33631			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32756			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34453			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37630			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35834			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33785			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34351			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.08304	10.23000	103.05509			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34899			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	100.34042			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47620			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87489			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31938			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.11000	103.63934		9.11000	103.61412			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37469			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.76795		1.75000	107.87028			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34299			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34384			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36400			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37664			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35133			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.34474			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37411			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36146			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38927			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36400			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37916			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95478			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.37411			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36565			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38730			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.39395			0.00	30,000,000	15,000,000.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.30813			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.31619			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	100.34027			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34798			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.39557			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.38826			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41702			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36652			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41299			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41450			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41702			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.10828			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39685			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39685			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.89985			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.70643			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34120			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33765			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.17866			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.84266			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32817			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.42944			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.25170	100.00000	6.23656				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86070			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95978			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02573			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.49270			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	101.66083			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.88495			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.32589			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.68500	98.65575		7.68500	98.63461			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.75785			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.07488			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.33000	103.82121		8.33000	103.79819			0.00	0	1,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.99000	119.52494		8.99000	119.49623			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.64979		100.00000	39.55374			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96000	112.95110		6.96000	112.93010			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	47.28617		100.00000	47.17036			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.68539		100.00000	13.65510			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	148.58385		3.04000	148.55293			1,216,000,000.00	400,000	200,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.71537		4.55000	129.18340			910,000,000.00	200,000	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.95442			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.19630			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.48566			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50716			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46782			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.21968			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.58000	107.70535		8.58000	107.68063			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86615			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.85998			0.00	0	7,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	82.92342		100.00000	82.73996			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.19250			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		7.03500	112.54369	7.03500	112.52244			35,175,000.00	5,000	5,000.00
BAW3		On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.14772			0.00	46,600,000	23,300,000.00
BAW4		On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.39693			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond		6.60000	102.90826	6.60000	102.88988			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.13372			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond		7.30000	103.99489	7.30000	103.97453			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond		8.50000	107.69070	8.50000	107.66622			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.22831			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond		10.76938	104.49125	10.76938	102.73996			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond		10.71719	101.79943	10.71719	101.12699			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.75677	101.66198	10.75677	101.04978			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.21776			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.79641	101.40573	10.79641	100.95388			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.73904	100.45086	11.73904	100.39494			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.22315			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.22315			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.22321			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.01938	100.26201	11.01938	100.21853			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.93544	102.96494	10.93544	101.02183			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.71719	101.79943	10.71719	101.12699			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.89953	101.77783	10.89953	101.18855			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.08640	94.53475	10.08640	100.69637			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.21134			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.20777			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.20777			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	100.19622			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00203			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49424		100.33037		10.49424	100.25786			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.27500		99.74148		11.27500	99.68161			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.28829		10.22500	97.00015			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.15128			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19101			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.51597		12.22500	100.22461			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20462			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.98000		62.79178		10.98000	97.21959			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19832			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20358			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20358			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	98.48990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.19580			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.14864			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76938		104.40311		13.76938	102.75535			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.05447		101.17954		15.05447	101.14670			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.96034		101.15348		13.96034	100.78276			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27135			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.27135			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.27135			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.28170			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		8.98267	100.00000	8.96562				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.14886	100.00000	19.10248				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.42762	100.00000	17.38539				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.75779	100.00000	10.73172				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.75779	100.00000	10.73172				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.00668	100.00000	12.97517				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.27006	100.00000	11.24276				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.28498	100.00000	62.16680				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.88235				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.22333				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.22869				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.71989	2.02000	168.16415				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.91000		96.11616	7.91000	142.39176				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.91000		97.39830	7.91000	142.66617				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.29500		100.34627	8.29500	100.32398				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.39378				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.96658				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.18563				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.62485				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.35278				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		59.65299	100.00000	59.50848				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
BEER01	On 19/07/2013	Spot Bond	100.00000	102.44155	100.00000	102.16837				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.73000	99.64291	7.73000	99.62238				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.48657				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41046				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44244				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.54903				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65559				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.95370				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.68907	100.00000	6.67268				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.20871				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.27555				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30418				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31373				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42825				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.58087				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.54306	100.00000	6.52704				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.54306	100.00000	6.52704				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36573				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39704				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.40558				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.10000	104.96835	8.10000	104.94570				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43117				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47652				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.73839	100.00000	3.72933				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.73839	100.00000	3.72933				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
BID01	On 06/08/2014	Spot Bond		6.54500	108.04832		6.54500	108.02910			146,608,000,000.00	22,400,000	11,800,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10795			0.00	0	10,500,000.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.64086			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.18717			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.49251			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75482			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.14051		100.00000	7.12321			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.90555			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75747			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.80117			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88053			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.75351			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.37372			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.23161		100.00000	10.20681			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.12000	109.65644		7.12000	109.63560			35,600,000.00	5,000	1,400,000.00
CBL08	On 02/11/2016	Spot Bond		9.15000	116.48222		9.15000	116.45391			45,750,000.00	5,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.99026			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.32538			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.85000	105.92514		8.85000	105.90022			106,200,000.00	12,000	7,607,000.00
CBL12	On 06/09/2018	Spot Bond		10.89000	105.50677		10.89000	105.47636			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.79453			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.14000	106.72252		11.14000	106.69057			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.25177			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.04000	102.61652		9.04000	102.59188			117,520,000.00	13,000	2,004,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.23693				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.58000		101.92075	11.58000	101.88906				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.29232				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.65857				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.16488				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.86000	94.83731		9.86000	94.81251				0.00	0	17,000.00
CCT01	On 23/06/2023	Spot Bond	9.74000	118.35168		9.74000	118.32093				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.59000	114.39706		9.59000	114.36779				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.03000	118.70141		9.03000	118.67292				0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.82539				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.40000	104.84752		11.40000	104.81594				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.26521				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.31792				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.80531				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	103.23055				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.75655				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	100.86798				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.71535				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.69644				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.34804				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.33007				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.79632				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.93298				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.88995				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
CLN138		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.96283			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.36601			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.57000	104.89783		10.57000	104.86809			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.15000	103.40754		8.15000	103.38483			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.27716			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47634			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18388			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	21.27310		100.00000	21.22156			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	21.10042		100.00000	21.04930			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38386			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	67.96669		100.00000	67.80204			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	66.30505		100.00000	66.14267			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.94875			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52753			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.24150		10.11000	100.21464			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52753			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01750			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
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.79220				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.83163				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.04279	2.76000	112.81342				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		109.70581	3.14000	112.81113				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.94229	8.25000	102.91968				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	100.52753				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.52753				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.77078	3.10000	112.40320				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.50811	2.40000	112.15460				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.55433				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.52256				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.95061				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94987				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.91000		103.66299	7.91000	103.64101				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.96564				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.96619				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.48626				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.49575				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.96000		103.83556	7.96000	103.81342				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.96000		103.83556	7.96000	103.81342				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
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	8.01000		102.69117	8.01000	102.66912				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
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39411			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43810			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86587			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86587			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	62.17827		100.17539	62.02740			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01961			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40014			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83494			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89354			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.49268		9.35000	103.46656			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.49268		9.35000	103.46656			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78105			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78338			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	101.41614			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44129			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38760			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23343			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23343			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23343			0.00	0	15,500,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23343			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23343			0.00	0	15,500,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23975			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25013			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
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25013				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25013				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25013				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25013				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25188				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.91000	106.01132	8.91000	105.98621				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.46393				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.86521				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34930				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34930				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.34057				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45300				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30614				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52952				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35893				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35640				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36598				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.88079				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.02228				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.95618				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36495				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.49491				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61194				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32404				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21470				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
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.34627			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40442			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40442			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40442			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40442			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.77176			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29037			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29037			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28688			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17710			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28688			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99653			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.42329			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17713			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17713			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17513			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.42644		100.00000	6.41087			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	100.40946			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.19273			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.44500	95.66775		10.44500	96.10676			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.96500	95.06039		10.96500	97.71058			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16667			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.42307			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.16250			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47854			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.51162			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.84158		8.80500	101.65255			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36652			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73128			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	100.38523			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39281			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.42206			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.97628			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36823			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36823			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36823			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42304			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.30454			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.37743		100.00000	27.31616			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
CLN40	On 07/02/2016	Spot Bond	100.00000		27.37743	100.00000	27.31616				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.13648	7.01000	36.74895				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	144.77580				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	8.29500		100.34627	8.29500	127.71283				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.91000		32.41059	7.91000	142.39176				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.91000		32.79820	7.91000	142.66617				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.05169				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	83.91532				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98045				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98045				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.39920				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.37055				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37623				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.84273				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37411				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.47854				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.33664				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.46000		113.17901	8.46000	109.65680				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.50000		102.81794	8.50000	102.79457				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.77000		116.37855	9.77000	116.34822				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.91000		107.17636	7.91000	107.15364				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.36000		110.83587	9.36000	110.80832				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
COT01	On 03/04/2023	Spot Bond		9.75500	98.41705		9.75500	98.39144			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.64000	99.46084		10.64000	99.43267			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.64000	92.16104		10.64000	92.13495			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75783			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79324			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66554			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22029			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.66957			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.38409			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.22000	93.53266		12.22000	91.77875			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.61153		100.00000	11.57528			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.15833			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.77500	98.06454		7.77500	99.05761			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.02610			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.81309			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.15711			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16508			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.14893			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.91000	104.12324		6.91000	104.10370			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.71000	122.74454		6.71000	122.72241			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.01500	111.20833		8.01500	111.18419			444,920,665.00	55,511	48,384,846.00
DV23	On 27/02/2023	Spot Bond		8.42500	113.90552		8.42500	113.87956			236,405,500.00	28,060	94,084,232.00
E170	On 01/08/2020	Spot Bond		7.67500	137.21828		7.67500	137.18975			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.80083			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94717			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
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02640				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.07881				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.77163				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	105.99979	0.00010	130.48221				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	112.76906	2.22000	112.74812				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000	99.78993	2.27000	99.77128				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.21000	111.63265	9.21000	111.60488				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.11000	112.24770	9.11000	112.22053				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69000	104.18267	9.69000	104.15589				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.23500	93.18882	10.23500	96.18919				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89728				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.00938				0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71621				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.93102	100.00000	54.79795				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	57.80141	100.00000	57.66139				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	91.89188	100.00000	91.66721				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	87.41069	100.00000	87.20741				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.50625	3.00000	127.47990				1,800,000,000.00	600,000	300,000.00
EQS02	On 01/07/2015	Spot Bond	10.87000	103.86671	10.87000	103.83683				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.62603				0.00	200,000	100,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.61255				0.00	200,000	100,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.99986				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50000	84.35852	9.50000	98.95497				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.10907				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
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.01545			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.98876			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13066			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.09591			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.90009			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93617			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96507			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.90442			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91006			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95301			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.35000	105.54274		6.35000	105.52472			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.28000	109.85921		7.28000	109.83775			198,627,520.00	27,284	254,942,894.00
ES23	On 25/01/2023	Spot Bond		7.96500	118.00116		7.96500	117.97570			245,003,400.00	30,760	246,044,175.00
ES26	On 02/04/2026	Spot Bond		8.47500	97.29220		8.47500	97.27013			765,733,200.00	90,352	52,498,853.00
ES33	On 15/09/2033	Spot Bond		9.40500	85.27881		9.20000	86.87347			80,825,262,705.00	8,593,861	897,870,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.85628			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86106			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24108			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08697			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.40130			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.09905		100.00000	12.06973			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.77398		100.00000	11.74546			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.03904			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.07644			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.19606			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
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.26331			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.96000	105.12065		6.96000	105.10110			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.98000	98.39967		8.98000	98.37605			1,796,000,000.00	200,000	100,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46441			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46434			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.46912			0.00	200,000	200,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.88507			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.78000	105.53839		10.78000	105.50812			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.73397			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	78.00878		100.00000	77.82728			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	124.01636		2.10000	124.82543			420,000,000.00	200,000	100,000.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	131.59087		2.15000	262.95899			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.67121		2.77000	143.66984			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.71000	111.85171		2.71000	189.26027			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.12000	116.95125		7.12000	116.92901			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.21162		100.00000	32.14071			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.21162		100.00000	32.14071			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11700	56.16465		8.11700	55.43751			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50400	35.84158		9.50400	34.93857			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.59915		9.74000	33.69374			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	82.77436		100.00000	82.58960			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92012			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36277			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63703			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
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39692			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.32303			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.32303			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.90804			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29943			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45045			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55188			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38392			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42590			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48739			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.41458		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.41458		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.54339			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41702			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51243			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55487			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39533			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.65839			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61407			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40946			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33306		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48539			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58077			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43818			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46833			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
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.55139			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.51093			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.57580			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.61159			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.54989			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.53242			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.47586			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.46682			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.58873			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.58127			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.56086			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.58973			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.49841			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.15809	100.09221	11.13104			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36754			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.61804			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.44812			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.50640			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.21118			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.48245			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.41558			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	100.42073			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.38029			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.38675			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
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51993			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.12628			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45968			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.12628			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44737			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37916			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.97225		13.22500	50.95423			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35488			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.12200			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.12200			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35539			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54753			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37361			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	87.89338		3.59500	91.04575			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	100.39180			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39180			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.03325			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16667			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.57598			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.73424			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.66624			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41705			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41457			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.62285			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
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.73347			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	100.35066			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42969			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	121.32887		3.34000	113.74862			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42272			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42732			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	110.71515		3.32000	113.91807			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.88010	98.95638		0.88010	118.49048			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	107.58376		3.34000	113.74862			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.86001	106.43195		1.86001	121.58515			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.93010	106.96850		1.93010	123.43258			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62725			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	21.23347		100.00000	21.18204			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70045			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60958			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	110.98637		4.73000	110.95824			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62088			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36335			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41969			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55966			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49526			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.47588			0.00	60,000,000	30,000,000.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37739			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
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.56434			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	100.37692			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.69725			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.62609			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.37270			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.23431		100.00000	8.21436			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96752			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.50000	102.68062		10.50000	101.81705			21,000,000,000.00	2,000,000	1,000,000.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93497			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.31000	102.93253		7.31000	102.06442			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.78853			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.16440			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.35914			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.59822			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.74823			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.00000	139.13005		4.00000	139.09758			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.81831			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	103.33406			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85275			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.12580			0.00	0	9,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.01403			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.38807			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.91951			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	126.16916		2.66000	252.12127			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
FRS37	On 07/12/2023	Spot Bond		2.16000	131.48190		2.16000	262.74116			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	123.91381		2.88000	247.61297			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	103.36264		2.47000	121.39551			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.33277			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	121.94779		2.00000	121.92575			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60335			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01792			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.46110			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.21713			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.28098			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	90.66023		2.92000	90.64157			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.88138		100.00000	0.87924			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.50175		104.97509	13.46759			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.11369			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.54227		101.07593	17.49936			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.79514		100.44759	9.77132			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41316			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.99011		100.76967	15.95111			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.23122			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17666			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97218			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07344			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.54000	99.14924		2.54000	99.12995			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.20468			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.39555			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
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11345			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	97.64433		2.31000	103.60610			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.08434			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	97.30248		2.34000	103.29132			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.89013			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.44932			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36000	129.29014		2.36000	327.43048			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.36628			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		6.03000	105.70431		6.03000	105.68726			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.16000	106.86329		6.16000	106.84566			3,696,000,000.00	600,000	6,600,000.00
FRX16	On 15/09/2016	Spot Bond		7.18000	104.82332		7.18000	104.80324			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.62000	105.78561		7.62000	105.76411			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.82000	112.95852		7.82000	112.93484			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.50500	103.73975		8.50500	103.71627			110,565,000.00	13,000	1,500,000.00
FRX23	On 28/02/2023	Spot Bond		9.27500	92.69839		9.27500	93.15716			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.54000	109.17123		9.54000	109.14344			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.25500	97.52872		10.25500	97.50178			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.13500	81.72298		10.13500	81.70090			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.98595			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.07766			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98209			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.85000	104.29813		8.85000	104.27345			0.00	0	0.00
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	101.02315			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
GPT25	On 15/08/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.99856				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.99959				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.75433				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.95673				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.88460				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.66762				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.58091				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	99.98474				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	99.97968				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.27489				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.30554				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.36479				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.07829	100.00000	3.07148				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.43832				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.54041				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	100.53244				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.70531				0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.89692				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.38556				0.00	0	7,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.70196				0.00	0	3,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.50891				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.19170				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.29708				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
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.84744			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47647			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.22932			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.20862			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.99019			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	101.28452			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.28452			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	107.63596		100.00000	107.34893			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.46388			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.50812			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.49969	104.27702		7.49969	101.68394			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.35263			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.51926			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58563			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.85291	104.34084		7.85291	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.44060			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.61893			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68527			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.30381	104.42910		8.30381	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.75268			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.75180			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80703			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
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.91787			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.36055			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85413			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.88160			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.87664			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.82500		114.58960		7.82500	114.56531			148,675,000.00	19,000	44,663,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000		134.01598		1.93000	267.80670			0.00	0	76,150,000.00
HWAY24	On 07/12/2024	Spot Bond	1.91000		137.14290		1.91000	268.25271			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.17500		104.77153		9.17500	104.74557			36,700,000.00	4,000	12,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.17000		104.82938		9.17000	104.80342			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		110.26691		1.70000	110.24788			2,129,802,999,800.00	1,252,825,294	772,349,148.00
I2038	On 31/01/2038	Spot Bond	2.35000		105.09007		2.39000	104.29467			701,601,669,700.00	298,553,902	513,873,900.00
I2050	On 31/12/2050	Spot Bond	2.52000		105.46833		2.52000	105.44790			1,360,524,715,200.00	539,890,760	349,200,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.01000		108.54482		7.01000	108.52450			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.88418			0.00	0	100,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71180			0.00	200,000	100,000.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.49194			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.88733			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.89000		103.98365		6.89000	103.96451			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.51000		107.78117		7.51000	107.75958			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.20000		109.99814		8.20000	109.97412			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.82000		103.05946		6.82000	103.04058			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.33582			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.85652			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
IBL26	On 18/08/2014	Spot Bond	3.85000		110.00863		3.85000	109.98322			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.33000		105.80214		7.33000	105.78110			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12787			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20090			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.70001		106.16963		0.70001	126.43999			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		106.52280		2.07000	125.10838			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12055			0.00	50,000,000	50,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52521			0.00	0	50,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.90000		105.70907		7.90000	105.68669			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.54870			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.15553			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.94165			0.00	0	5,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.41000		98.64476		8.41000	98.62255			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.91500		91.80737		8.91500	91.78526			53,490,000.00	6,000	800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60929			0.00	72,000	18,000.00
IBL49	On 02/04/2018	Spot Bond	8.00000		85.57479		8.00000	99.36844			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00202		100.00000	0.00202			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.11259		5.00000	101.09895			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.11259		5.00000	101.09895			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.20677		5.00000	102.19282			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.11259		5.00000	101.09895			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.27805		4.00000	101.26715			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.11546			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05528			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.18990			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
IFM01	On 31/03/2016	Spot Bond	9.01000	111.68237	9.01000	111.65549				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16327				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16327				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10914				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76775	100.00000	7.74893				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.28400				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.88978				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.67915				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.01000	102.63867	9.01000	102.61409				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67512				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.85660				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.04832				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.48594				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.30914	100.00000	4.29475				0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.35000	99.30135	5.35000	99.21471				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.45000	99.18546	5.45000	99.09740				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.98023	5.45000	98.89254				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.86334	5.45000	98.77586				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.81336	5.25000	99.72746				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.60581	5.35000	99.51863				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.50412	5.35000	99.41712				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.40263	5.35000	99.31581				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
IND335	On 27/08/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	99.08274	5.45000	98.99486				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000	98.77586	5.45000	98.68852				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06318				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.18564				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76938	103.35850	10.76938	102.06107				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76938	100.84523	10.76938	100.56310				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.32128				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76230				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31474				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
ING153	On 03/04/2017	Spot Bond		6.50000	101.72751		6.50000	101.70973			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40442			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.19301			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.61963			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75707			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75707			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86456			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97228			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	100.61169			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.64512			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.47104			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.47448			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43924			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.30417			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.28964			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.95648			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61169			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41616			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.27779			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.12155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.18265			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.18265			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.58582			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	62.88238		100.00000	62.73004			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19622			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.20073			0.00	0	0.00
IP259U		On 02/08/2013	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73193			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89788			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.89540			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.89379			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.02000	104.58341		8.02000	104.56094			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.77000	104.08132		6.77000	104.06250			54,160,000.00	8,000	200,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72429			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.45000	107.37655		8.45000	107.35241			1,791,400,000.00	212,000	14,900,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.06835			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98745			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32773			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.19000	104.67706		8.19000	104.65411			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69526			0.00	200,000	200,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.71200			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.16000	98.16095		3.16000	115.28416			632,000,000.00	200,000	300,000.00
IV019		On 31/03/2028	Spot Bond	3.95000	92.96667		3.95000	124.85333			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
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64370			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.14567			0.00	24,000,000	12,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.96006			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.86434			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.56780			0.00	200,000	100,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.25189			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.28283			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	89.33884	3.70000	90.09849			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	89.26436	3.70000	95.59611			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.61868			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.76384			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43391			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.48000	110.76161	11.48000	110.72801			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.70481			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.95000	91.98006	3.95000	124.85333			0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA328		On 11/07/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IVA330		On 25/07/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
IVA331		On 01/08/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
IVA332		On 08/08/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960			0.00	0	0.00
IVA333		On 15/08/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
IVA334		On 22/08/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690			0.00	0	0.00
IVA335		On 29/08/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.45000	99.15609	5.45000	99.06808			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
IVA337	On 12/09/2013	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	75.25773		100.00000	75.10288			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	71.15010		100.00000	71.01167			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.25996		100.00000	69.12879			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.11551			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.30372			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.31357			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.22618			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01567			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37705			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.13822			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.08990			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94911			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
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86180			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.83590			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.93936			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.70441			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06266			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.11135			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	91.31514		100.00000	91.08911			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	61.08661		100.00000	60.93700			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	57.73145		100.00000	57.59160			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	58.03672		100.00000	57.85552			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	55.61032		100.00000	55.50482			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33871			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	31.52703		100.00000	31.44982			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89365			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88741			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	39.50619		100.00000	39.38285			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.76968			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57247			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.29000	145.75938		8.29000	145.72721			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.70825			0.00	0	20,000,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81365			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55000	100.11558		8.55000	100.09243			247,950,000.00	29,000	3,715,000.00
LGL03	On 03/04/2018	Spot Bond		8.60000	67.13493		8.60000	98.33439			1,720,000,000.00	200,000	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL04	On 23/05/2020	Spot Bond	8.00000	101.02840		8.00000	101.00687			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72174			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.26000	99.61030		11.26000	99.58048			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79155			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.06234			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.97066			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.97050			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.77107			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.51614			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.10309			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.89210			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.06767			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01609			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88624			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48922			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41017			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.50041			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.17086			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38414			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.39082			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.30762		100.00000	65.14767			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	62.16161		100.00000	62.01102			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	66.24037		100.00000	66.07814			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.32681		100.00000	35.24123			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
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.48513	100.00000	30.41127				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		8.97327	100.00000	8.95153				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		21.90739	100.00000	21.85431				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.33000		105.25293	8.33000	105.22946				24,990,000.00	3,000	400,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.51505				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.43783				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.47642				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.62946				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.64207				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.70509				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.07252				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.07610				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68500		104.78405	7.68500	104.76246				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.40000		104.18979	8.40000	104.16649				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.18500		104.92334	9.18500	104.89774				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.06000		104.93608	6.06000	104.91896				0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.32232				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.33517				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26500		105.15599	9.26500	105.12982				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.16000		105.34832	7.16000	105.32819				57,280,000.00	8,000	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.72646				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.61000		101.51270	8.61000	101.48932				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.69468				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
MQB02	On 31/05/2017	Spot Bond		8.31000	101.48440		8.31000	101.46183			58,170,000.00	7,000	3,400,000.00
MTN02	On 13/07/2014	Spot Bond		6.54000	108.51558		6.54000	103.40491			1,419,180,000.00	217,000	3,600,000.00
MTN03	On 13/07/2015	Spot Bond		7.21000	108.55499		7.21000	103.85742			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond		8.25500	111.26923		8.25500	106.18390			90,805,000.00	11,000	1,700,000.00
MTN05	On 28/10/2013	Spot Bond		5.80000	102.11508		5.80000	102.09914			2,320,000,000.00	400,000	200,000.00
MTNC16	On 09/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.76023			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.70694		100.00000	6.69068			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.17769		100.00000	0.17725			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.02222		100.00000	7.00521			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.10820		100.00000	7.09098			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.53396		100.89771	6.51801			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.62037		100.61875	6.60425			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	100.90239			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.91152			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93436			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94969			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.96643			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98164			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98910			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08072			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.18732			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.17769		100.00000	0.17725			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.17769		100.00000	0.17725			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
NAM01	On 19/11/2022	Spot Bond		8.60500	98.96268		8.60500	98.94002			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.69640			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.60838			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.99543			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.69849			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22008			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.76087			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.81000	110.80001		6.81000	110.77985			4,086,000,000.00	600,000	3,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82469			0.00	200,000	100,000.00
NBK3A	On 09/09/2019	Spot Bond		8.58000	117.02091		8.58000	116.99420			1,793,220,000.00	209,000	2,305,000.00
NBK4	On 28/10/2024	Spot Bond		10.46500	32.47145		10.46500	32.46260			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.26000	106.11266		7.26000	106.09199			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53024			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.61868			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.68000	103.60681		6.68000	103.58831			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63648			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.46000	107.32740		7.46000	107.30603			74,600,000.00	10,000	800,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.26680			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84175			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22557			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01866			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
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.88758				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68999				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.84945				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65081				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	101.39752				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.53062				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.33270				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88335				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.87932				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68501				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84269				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60233				0.00	0	13,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.10223				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.05838				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.35182				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33129				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.31870				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.31227				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.31201				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.96000	108.35723	7.96000	108.33426				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.32000	103.83038	5.32000	103.81541				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.32000	105.17492	6.32000	105.15684				0.00	0	1,700,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01440				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
NEDH1A	On 20/11/2018	Spot Bond		11.70000	115.11219		11.70000	115.07662			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.50919			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82655			0.00	200,000	300,000.00
NILB10	On 08/12/2016	Spot Bond		2.17000	157.94720		2.17000	157.91803			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.31500	109.73872		8.31500	109.71402			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43637			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40973			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40973			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.94500	108.76300		8.94500	108.93972			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.84160			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.23972			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79733			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.78942			0.00	0	200,000.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.82209			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.14500	108.74459		9.14500	110.36634			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.85476			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82213			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.84166			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.34500	108.72656		9.34500	108.89676			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.90694			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86781			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.85471			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.10210			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.02271			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.88079			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
NRA013	On 31/10/2013	Spot Bond	3.92500	135.31092		3.92500	135.27953			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.46000	105.85811		6.46000	105.83982			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.07000	119.30197		8.07000	119.27618			0.00	0	9,083,000.00
NRA022	On 31/10/2022	Spot Bond	8.44000	126.56159		8.44000	126.53317			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	164.90804		2.06500	164.87803			826,000,000.00	400,000	83,200,000.00
NRA028	On 30/11/2028	Spot Bond	8.97000	128.40740		8.97000	128.37661			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.84270			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.84709			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.62594			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.24677			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.16276			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.13160			0.00	0	15,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28148			0.00	600,000	300,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.88858			0.00	0	200,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.14685			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.01544		100.00000	16.97422			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.79731		100.00000	22.74147			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.85037		100.00000	22.79440			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.88221		100.00000	22.82616			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.64627		100.00000	23.58836			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	24.49523		100.00000	24.43524			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.80126		100.00000	29.72827			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.24000	107.44240		6.24000	107.42436			143,520,000.00	23,000	4,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.53069		100.00000	6.51487			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.47000			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
PCF03	On 06/04/2015	Spot Bond	100.00000		28.02273	100.00000	27.95484				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.41928	100.00000	9.39647				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.31288				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.41874				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.08151				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		94.89103	100.00000	94.65845				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.87370				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.68375				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.19486				0.00	0	600,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.94238				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.34367				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.33749				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.50638				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.37985				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.35774				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.34480				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.37362				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.40145				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.37458				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.35829				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.42530				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.39421				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.37402				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.76317				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.81988				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
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.84540			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.90209			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	102.14581			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	102.20247			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.97898			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39011			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.01000	112.69391		6.01000	112.67577			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.94000	93.31473		5.94000	93.29989			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.71000	38.99602		7.71000	38.98796			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	6.14000	119.08758		6.01000	119.35573			65,268,829,343,860.00	10,630,102,499	16,411,711,948.00
R158		On 15/09/2015	Spot Bond	6.01000	119.37494		6.01000	112.67577			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.91000	88.06532		5.91000	88.05138			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.01000	125.67183		6.01000	125.65161			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.84000	83.26256		5.84000	83.24954			0.00	0	0.00
R179		On 01/08/2013	Spot Bond	5.27000	104.66753		5.27000	104.65247			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.09000	120.07154		7.89000	121.90523			85,106,493,647,880.00	10,519,962,132	13,824,689,130.00
R187P		On 21/12/2026	Spot Bond	7.63000	36.53131		7.63000	36.52384			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.55000	34.27530		7.55000	34.26836			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	273.95039		1.66000	273.90357			108,650,927,560.00	65,452,366	173,048,866.00
R201		On 21/12/2014	Spot Bond	5.60500	104.76515		5.57000	104.79892			4,708,582,204,950.00	840,068,190	799,650,190.00
R202		On 07/12/2033	Spot Bond	2.22000	203.77915		2.22000	203.74124			19,424,837,940.00	8,749,927	1,555,598,500.00
R2023		On 28/02/2023	Spot Bond	7.74500	102.79845		7.55500	104.06272			17,394,760,990,855.00	2,245,934,279	4,496,617,010.00
R203		On 15/09/2017	Spot Bond	6.91500	107.38416		6.75000	107.97479			9,997,530,072,810.00	1,445,774,414	6,241,678,554.00
R204		On 21/12/2018	Spot Bond	7.15500	104.16656		6.98000	104.94682			9,944,374,431,780.00	1,389,849,676	5,757,232,278.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048		On 28/02/2048	Spot Bond	8.80000	102.58001		8.80000	102.55601			9,982,532,076,000.00	1,134,378,645	2,571,604,000.00
R205		On 31/03/2014	Spot Bond	100.00000	55.23192		100.00000	55.09812			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.42000	100.93797		5.40000	100.93321			271,000,000,000.00	50,000,000	2,160,700,000.00
R207		On 15/01/2020	Spot Bond	7.44000	98.93479		7.26500	99.80525			4,916,546,965,200.00	660,826,205	3,915,670,419.00
R208		On 31/03/2021	Spot Bond	7.54000	97.28510		7.36000	98.28252			27,373,244,395,640.00	3,630,403,766	8,468,006,170.00
R209		On 31/03/2036	Spot Bond	8.80500	76.78577		8.60000	78.39740			15,244,471,830,735.00	1,731,342,627	8,511,466,608.00
R210		On 31/03/2028	Spot Bond	2.05000	156.81213		2.05000	156.78369			1,169,376,102,350.00	570,427,367	441,066,284.00
R211		On 31/01/2017	Spot Bond	0.00000	117.72423		0.00010	129.47992			0.00	9,467,459	76,841,600.00
R212		On 31/01/2022	Spot Bond	1.50000	130.64800		1.50000	130.62619			38,513,731,500.00	25,675,821	968,838,700.00
R213		On 28/02/2031	Spot Bond	8.62500	87.90283		8.43500	89.42436			19,447,892,310,750.00	2,254,828,094	5,031,540,294.00
R214		On 28/02/2041	Spot Bond	8.71000	79.34817		8.71000	79.32980			10,761,481,934,450.00	1,235,531,795	8,163,024,395.00
R224C		On 15/09/2013	Spot Bond	5.33000	99.03110		5.33000	99.01678			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.43000	96.41173		5.43000	96.39770			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.54000	93.74463		5.54000	93.73071			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.07000	90.43104		6.07000	90.41635			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.91000	88.06532		5.91000	88.05138			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.83000	85.71617		5.83000	85.70278			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.84000	83.26256		5.84000	83.24954			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.60500	97.54345		5.60500	97.52885			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.62500	94.87654		5.62500	94.86216			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.57500	92.34615		5.57500	92.33228			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	5.98000	89.15552		5.98000	89.14116			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.85000	86.83516		5.85000	86.82148			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	5.83000	84.41576		5.83000	84.40251			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	5.89000	81.86004		5.89000	81.84705			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
R331C	On 21/06/2017	Spot Bond	6.72500	77.01711	6.72500	77.00319					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.77500	74.35152	6.77500	74.33798					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.98500	71.19658	6.98500	71.18323					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.96500	68.86642	6.96500	68.85354					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.94500	66.62541	6.94500	66.61298					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.93500	64.42962	6.93500	64.41762					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.22500	61.07030	7.22500	61.05846					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.20500	59.02585	7.20500	59.01444					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.28000	56.64658	7.28000	56.63551					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.25000	54.79089	7.25000	54.78023					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.22000	53.01136	7.22000	53.00109					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.19000	51.30450	7.19000	51.29460					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.15000	49.71472	7.15000	49.70518					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.11000	48.19285	7.11000	48.18365					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.83000	43.13306	7.83000	43.12401					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.79000	41.69136	7.79000	41.68265					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.75000	40.31340	7.75000	40.30502					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.71000	38.99602	7.71000	38.98796					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.67000	37.73627	7.67000	37.72851					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.63000	36.53131	7.63000	36.52384					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.59000	35.37850	7.59000	35.37130					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.55000	34.27530	7.55000	34.26836					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56992					0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.66944					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.05767					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
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92367			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93115			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.31716		100.00000	12.28732			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.71976		100.00000	2.71310			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59157			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51210			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51017			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58713			0.00	7,000,000	3,500,000.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.48438			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19902			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.51650			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27092			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	88.81235		100.00000	88.60289			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23723			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.50384			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.90391			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00943			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.72731			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.19966			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.33259			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.80541			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65053			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	102.17811			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
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22975			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.16564			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.92898			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.92898			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.86458			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.95182			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.54964			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98070			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.33379			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.37389			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76230			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.58095			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.91846		12.35000	107.88274			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.62980			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		13.37228		100.00000	13.33988			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.15707			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58621			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83743			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		57.24334		100.00000	57.10467			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95847			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.44885		5.25000	102.43419			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.01769		100.00000	1.01525			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.53771		100.00000	5.52429			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.20420		100.00000	10.17948			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.48417		100.00000	12.39166			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
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	102.06868				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.89456				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.66000	109.45944	8.66000	109.43408				34,640,000.00	4,000	3,200,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.61413				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.31000	111.68868	7.31000	111.66690				0.00	0	39,198,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.92480				0.00	200,000	300,000.00
SBK14	On 01/12/2017	Spot Bond	8.80000	104.09053	8.80000	104.06605				0.00	0	17,970,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.50798				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.41980				0.00	200,000	100,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.39760				0.00	60,200,000	30,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.56109				0.00	400,000	300,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.53021				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31000	105.20542	7.31000	105.18489				0.00	0	12,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.58000	101.37602	8.58000	101.35274				0.00	0	5,200,000.00
SBK11	On 09/04/2014	Spot Bond	1.60000	132.66460	1.60000	132.64213				1,600,000,000.00	1,000,000	600,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.91268				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.47000	116.20086	7.47000	116.17770				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.33000	116.50023	7.33000	116.47744				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.26000	116.65031	7.26000	116.62770				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.15000	102.95232	8.15000	102.92998				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.40500	116.33972	7.40500	116.31674				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.37000	116.41459	7.37000	116.39169				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.37703				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.45288				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34569				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.11343				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
SBR003	On 05/11/2013	Spot Bond	100.00000		94.77284	100.00000	94.53291				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.80000		106.51674	7.80000	106.49459				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.06945				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.86691				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.27673				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.80072	100.00000	1.79673				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.28693				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.01000		107.00665	9.01000	106.98089				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.54000		105.23612	9.54000	105.20946				0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	101.10610				0.00	400,000	300,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.31740				0.00	0	7,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.15894				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.85000				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47000		102.93652	8.47000	102.91332				228,690,000.00	27,000	5,600,000.00
SBS3	On 25/05/2026	Spot Bond	8.59000		98.00612	8.59000	97.98373				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.06000		98.61078	9.06000	98.58704				0.00	0	1,307,000.00
SBS9	On 07/07/2016	Spot Bond	7.19000		111.29888	7.19000	111.27752				5,787,950,000.00	805,000	2,100,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		131.15563	2.19000	262.08895				1,314,000,000.00	600,000	500,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001		107.41913	0.70001	126.43999				140,002,000.00	200,000	200,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.84000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.84123	100.00000	5.82708	100.00000	5.82708			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.60006	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.58193	1.27001	124.02638	1.27001	124.02638			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.72751	6.50000	101.70973	6.50000	101.70973			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.40141	0.00000	100.40141			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20793	0.00000	100.20793			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40397	0.00000	101.40397			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.85000	99.92894	8.85000	99.90530	8.85000	99.90530			53,100,000.00	6,000	1,304,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.28072	0.00000	101.28072			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.98236	0.00000	99.98236			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.32787	0.00000	100.32787			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.29726	0.00000	100.29726			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.17469	0.00000	100.17469			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.23500	104.23182	5.23500	104.21695	5.23500	104.21695			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.31000	110.20660	7.31000	110.18475	7.31000	110.18475			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.20000	102.77779	8.20000	102.75535	8.20000	102.75535			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.01325	0.00000	101.01325			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.87905	0.00000	100.87905			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.05501	0.00000	101.05501			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.88577	0.00000	100.88577			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
SSA01	On 28/06/2016	Spot Bond		8.05000	104.40773		8.05000	104.38523			0.00	0	7,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.80819			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88362			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87863			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.04000	96.96815		9.04000	96.94472			153,680,000.00	17,000	36,713,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70462			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26238			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44875			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.96800	89.67182		8.96800	89.65033			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.03000	89.35872		9.03000	89.33716			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.81500	103.07334		6.81500	103.05447			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.52500	93.62857		8.52500	93.60698			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40737			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.93000	103.72472		7.93000	103.70281			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.91000	117.40463		6.91000	117.38296			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	101.77790		2.45000	102.14633			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.93000	100.57331		7.93000	100.69157			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.39485			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.39572			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.29329			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.26399			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.10288			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	98.97762			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.78354			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			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
SYN913	On 19/07/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.69324				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.89919				0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	98.97493				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.75524				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.71163				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.60962				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.49588				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.48175				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.45264				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.46618				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.40750				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.57000		115.51136	6.57000	115.49096				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.45000		106.60283	8.45000	106.57872				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		55.17025	100.00000	55.04680				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		44.15883	100.00000	44.05067				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.78175	100.00000	15.74352				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.61000		103.39798	6.61000	103.37970				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.85941				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.71791				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
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11797			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.60438			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.35836			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16808			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.26000		107.78734		7.26000	107.76611			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.53407			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84964			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.89322			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45192			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.49671			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.73877		7.83000	103.71676			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42729			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48327			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.33895			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.42729			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48327			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.35595		7.16000	103.38842			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.59298			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.58403			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.79890			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76981			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.64844			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.54791			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49275			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.08578		101.06155	7.06826			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
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.41833			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.68668			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.61985			0.00	0	10,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.70938			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.65736			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42772			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.45912			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48154			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.45912			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.48154			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.49275			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44566			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48154			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60487			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.60487			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60487			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78421			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.82904			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.77301			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.66910			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.72507			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.70269			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.24019			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96000		108.81237		7.96000	108.78915			87,615,720,000.00	11,007,000	12,600,000.00
TL20	On 22/02/2020	Spot Bond	7.44000		94.89721		7.44000	94.85411			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
TN17		On 14/11/2017	Spot Bond	7.69000	107.08505		7.69000	107.06310			30,875,350,000.00	4,015,000	1,001,300,000.00
TN20		On 17/09/2020	Spot Bond	8.35000	114.70239		8.35000	114.67689			226,084,600.00	27,076	259,389,020.00
TN23		On 06/11/2023	Spot Bond	8.57000	116.96064		8.57000	116.93398			146,341,320.00	17,076	86,228,056.00
TN25		On 19/08/2025	Spot Bond	8.88000	108.22659		8.88000	108.20062			0.00	0	194,000,000.00
TN27		On 14/11/2027	Spot Bond	8.94500	100.99807		8.94500	100.97406			277,295,000.00	31,000	5,750,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.29950			0.00	0	0.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.22833			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.98651			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01501			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01791			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.15840			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.44962			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06238			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.06512			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.06674			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.26806		10.00000	100.24123			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.26138		9.75000	100.23521			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.26156		100.00000	10.23511			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.57073			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	96.87051			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.55207			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.85586			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.36986			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.76388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.18656			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.55258			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.25807			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	97.47780			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.29842			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.24007			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.22548			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.19630			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.14222			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.18615			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.90452			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.81699			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.78781			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.71486			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	100.00000		97.04273		100.00000	100.00000			27,600,000,000,000.00	276,000,000	276,000,000.00
TWC019	On 08/10/2013	Spot Bond	100.00000		82.37849		100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000		68.45571		100.00000	68.45569			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	100.00000		79.86871		100.00000	100.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.37603			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.94740			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.20079			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.82005			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
UG21	On 02/03/2021	Spot Bond		8.76000	114.40543		8.76000	114.37878			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42847			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.80583			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02130			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.09000	106.98792		9.09000	106.96208			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	94.56136		100.00000	94.32317			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	94.03269		100.00000	93.80720			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	94.70076		100.00000	94.46222			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.16647			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17502			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.09490			0.00	0	3,600,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13531			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13707			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19604			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20205			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61527			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	133.10000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.37000	117.31914		6.37000	117.29915			0.00	0	92,700,000.00
WS05	On 01/08/2018	Spot Bond		0.31000	246.80072		0.31000	246.76757			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.41000	105.56555		6.41000	105.54746			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.25500	106.85181		7.25500	106.83113			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.53500	107.89674		7.53500	107.87506			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.89000	106.84563		7.89000	106.82317			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.90000	107.40041		7.90000	107.37780			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond		5.54500	99.21622		5.54500	99.20127			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
Z009		On 30/11/2013	Spot Bond	5.60500	97.85125	5.60500	97.83655			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	5.96000	89.05976	5.96000	89.04555			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.59500	96.08337	5.59500	96.06888			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.60500	94.76436	5.60500	94.75012			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.89000	87.62378	5.89000	87.60988			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.58500	92.63626	5.58500	92.62240			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	5.96000	89.04555	5.96000	89.03134			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	6.92500	65.46608	6.92500	65.45397			0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169			0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond	100.00000	0.04552	100.00000	0.04543			0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169			0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond	100.00000	30.28578	100.00000	30.22832			0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond	100.00000	30.98387	100.00000	30.92508			0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	24.52972	100.00000	24.48318			0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	24.52972	100.00000	24.48318			0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346			0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346			0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			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
ZA021		On 20/10/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.26486	100.00000	12.24159			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.58565	100.00000	11.56367			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>315,960,055,509,870.00</b>	<b>11,503,855,198</b>	<b>96 782 778 335.00</b>
<b>Grand Total:</b>										<b>315,960,091,224,748.00</b>	<b>11,503,884,929</b>	<b>96 784 952 687.00</b>