



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 16/07/2013

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 18/07/2013	Any day expiry	9.83620	9.83620	10.03190	10.03190			17.10	0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	9.85	Call 43.10700	0.04311	0.00000	0.00000	43.107	17.10	61,568,750.00	6,250	6,250.00
\$ / R	On 18/07/2013	Any day expiry	9.85	Put 56.90700	0.05691	0.00000	0.00000	56.907	17.10	61,568,750.00	6,250	6,250.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Call 7.07270	0.00707	0.00000	0.00000	7.073	22.76	0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Put 230.87270	0.23087	28.10000	0.02810	230.873	22.76	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry		9.84040	9.84040	9.80890	9.90890		15.56	0.00	0	600.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call 19.45430	0.01945	38.01110	0.03801	19.454	20.09	10,111,000.00	1,000	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put 289.05430	0.28905	239.11110	0.23911	289.054	20.09	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call 9.91830	0.00992	19.90000	0.01990	9.918	22.69	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put 429.51830	0.42952	371.00000	0.37100	429.518	22.69	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call 631.87040	0.63187	700.37370	0.70037	631.870	23.63	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put 1.47040	0.00147	1.47370	0.00147	1.470	23.63	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call 651.67430	0.65167	720.17890	0.72018	651.674	23.83	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put 1.27430	0.00127	1.27890	0.00128	1.274	23.83	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call 641.76890	0.64177	710.27300	0.71027	641.769	23.73	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put 1.36890	0.00137	1.37300	0.00137	1.369	23.73	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call 103.30650	0.10331	162.20860	0.16221	103.306	16.23	27,442,800.00	2,800	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put 62.90650	0.06291	53.30860	0.05331	62.906	16.23	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Call 48.27160	0.04827	0.00000	0.00000	48.272	16.95	9,931,000.00	1,000	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Put 137.87160	0.13787	0.00000	0.00000	137.872	16.95	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call 1,540.41430	1.54041	1,608.91220	1.60891	1,540.414	36.53	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put 0.01430	0.00001	0.01220	0.00001	0.014	36.53	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry		9.84610	9.84610	9.91460	9.91460		16.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call 1,446.14840	1.44615	1,514.66340	1.51466	1,446.148	28.78	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put 0.04840	0.00005	0.06340	0.00006	0.048	28.78	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call 807.27690	0.80728	875.72960	0.87573	807.277	22.19	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put 1.17690	0.00118	1.12960	0.00113	1.177	22.19	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call 787.44260	0.78744	855.87950	0.85588	787.443	22.06	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put 1.34260	0.00134	1.27950	0.00128	1.343	22.06	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call 504.44730	0.50445	571.84660	0.57185	504.447	20.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put 8.34730	0.00835	7.24660	0.00725	8.347	20.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call 1,546.13270	1.54613	1,614.64400	1.61464	1,546.133	29.97	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put 0.03270	0.00003	0.04400	0.00004	0.033	29.97	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call 278.62260	0.27862	342.57590	0.34258	278.623	18.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	32.52260		0.03252		27.97590	0.02798	32.523	18.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	199.81480		0.19981		260.33530	0.26034	199.815	17.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	53.71480		0.05371		45.73530	0.04574	53.715	17.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	797.35710		0.79736		865.80230	0.86580	797.357	22.12	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	1.25710		0.00126		1.20230	0.00120	1.257	22.12	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	103.04010		0.10304		154.31500	0.15431	103.040	16.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	106.94010		0.10694		89.71500	0.08972	106.940	16.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	24.95230		0.02495		41.47640	0.04148	24.952	20.17	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	378.85230		0.37885		326.87640	0.32688	378.852	20.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	356.33100		0.35633		422.12420	0.42212	356.331	18.86	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	20.23100		0.02023		17.52420	0.01752	20.231	18.86	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,746.11540		1.74612		1,814.62160	1.81462	1,746.115	32.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.01540		0.00002		0.02160	0.00002	0.015	32.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,646.12240		1.64612		1,714.63070	1.71463	1,646.122	31.16	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.02240		0.00002		0.03070	0.00003	0.022	31.16	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,596.12700		1.59613		1,664.63670	1.66464	1,596.127	30.56	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.02700		0.00003		0.03670	0.00004	0.027	30.56	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.85320		9.85320		9.92170	9.92170		15.80	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	756.56300		0.75656		825.30680	0.82531	756.563	19.77	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	3.36300		0.00336		3.60680	0.00361	3.363	19.77	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	746.73940		0.74674		815.46550	0.81547	746.739	19.70	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	3.53940		0.00354		3.76550	0.00377	3.539	19.70	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	766.39520		0.76640		835.15490	0.83515	766.395	19.84	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	3.19520		0.00320		3.45490	0.00345	3.195	19.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.88990		9.88990		9.95870	9.95870		15.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	615.75770		0.61576		681.88180	0.68188	615.758	15.01	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	25.85770		0.02586		23.18180	0.02318	25.858	15.01	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	375.45740		0.37546		433.47810	0.43348	375.457	15.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	85.55740		0.08556		74.77810	0.07478	85.557	15.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	670.09170		0.67009		736.80550	0.73681	670.092	15.12	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	20.19170		0.02019		18.10550	0.01811	20.192	15.12	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	624.72850		0.62473		690.96010	0.69096	624.728	15.03	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	24.82850		0.02483		22.26010	0.02226	24.828	15.03	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	231.25460		0.23125		279.38020	0.27938	231.255	15.57	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	181.35460		0.18135		160.68020	0.16068	181.355	15.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	606.82240		0.60682		672.83500	0.67284	606.822	15.00	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	26.92240		0.02692		24.13500	0.02414	26.922	15.00	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	440.84400		0.44084		501.73340	0.50173	440.844	15.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	60.94400		0.06094		53.03340	0.05303	60.944	15.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,640.40910		1.64041		1,709.22220	1.70922	1,640.409	19.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.50910		0.00051		0.52220	0.00052	0.509	19.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,590.49560		1.59050		1,659.30920	1.65931	1,590.496	19.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.59560		0.00060		0.60920	0.00061	0.596	19.28	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	309.88280		0.30988		364.13450	0.36413	309.883	15.34	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	119.98280		0.11998		105.43450	0.10543	119.983	15.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,690.33540		1.69034		1,759.14790	1.75915	1,690.335	19.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.43540		0.00044		0.44790	0.00045	0.435	19.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.91930		9.91930		9.98860	9.98860		15.63	0.00	64,319	640,650.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,078.24960		1.07825		1,147.57470	1.14757	1,078.250	15.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	8.94960		0.00895		8.97470	0.00897	8.950	15.53	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	663.68260		0.66368		729.48880	0.72949	663.683	14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	44.38260		0.04438		40.88880	0.04089	44.383	14.87	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,175.96110		1.17596		1,245.30360	1.24530	1,175.961	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	6.66110		0.00666		6.70360	0.00670	6.661	15.96	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,127.02200		1.12702		1,196.35850	1.19636	1,127.022	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	7.72200		0.00772		7.75850	0.00776	7.722	15.75	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	504.40870		0.50441		564.24430	0.56424	504.409	14.93	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	9.50	Put	85.10870	0.08511		75.64430	0.07564	85.109	14.93	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	934.67830	0.93468	1,002.44450	1.00244	934.678	15.20	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	15.37830	0.01538	13.84450	0.01384	15.378	15.20	0.00	0	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	751.10270	0.75110	817.73750	0.81774	751.103	14.98	0.00	0	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	31.80270	0.03180	29.13750	0.02914	31.803	14.98	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	402.29680	0.40230	458.25010	0.45825	402.297	15.20	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	132.99680	0.13300	119.65010	0.11965	132.997	15.20	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	621.34900	0.62135	686.65370	0.68665	621.349	14.82	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	52.04900	0.05205	48.05370	0.04805	52.049	14.82	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	580.04890	0.58005	644.78180	0.64478	580.049	14.76	0.00	0	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	60.74890	0.06075	56.18180	0.05618	60.749	14.76	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	342.24250	0.34224	395.23970	0.39524	342.243	15.37	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	172.94250	0.17294	156.63970	0.15664	172.943	15.37	0.00	0	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	468.80660	0.46881	527.42870	0.52743	468.807	15.02	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	99.50660	0.09951	88.82870	0.08883	99.507	15.02	0.00	0	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	408.65950	0.40866	464.89370	0.46489	408.659	15.18	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	129.35950	0.12936	116.29370	0.11629	129.360	15.18	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	264.37620	0.26438	312.49890	0.31250	264.376	15.63	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	245.07620	0.24508	223.89890	0.22390	245.076	15.63	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	395.99740	0.39600	451.66680	0.45167	395.997	15.21	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	136.69740	0.13670	123.06680	0.12307	136.697	15.21	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	371.45280	0.37145	425.96160	0.42596	371.453	15.28	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	152.15280	0.15215	137.36160	0.13736	152.153	15.28	0.00	0	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	188.88160	0.18888	226.24580	0.22625	188.882	16.39	0.00	0	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	369.58160	0.36958	337.64580	0.33765	369.582	16.39	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	314.66720	0.31467	366.09050	0.36609	314.667	15.46	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	195.36720	0.19537	177.49050	0.17749	195.367	15.46	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	288.71700	0.28872	338.51520	0.33852	288.717	15.54	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	219.41700	0.21942	199.91520	0.19992	219.417	15.54	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	159.22150	0.15922	192.79410	0.19279	159.221	16.77	0.00	0	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	439.92150	0.43992	404.19410	0.40419	439.922	16.77	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	223.72630	0.22373	265.05550	0.26506	223.726	16.01	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	304.42630	0.30443	276.45550	0.27646	304.426	16.01	0.00	0	0	26,069.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	202.16120	0.20216	241.09530	0.24110	202.161	16.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	342.86120	0.34286	312.49530	0.31250	342.861	16.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	129.59480	0.12959	158.92010	0.15892	129.595	17.22	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	530.29480	0.53029	490.32010	0.49032	530.295	17.22	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	182.55390	0.18255	219.14500	0.21915	182.554	16.46	0.00	0	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	383.25390	0.38325	350.54500	0.35054	383.254	16.46	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	173.44190	0.17344	208.88570	0.20889	173.442	16.58	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	404.14190	0.40414	370.28570	0.37029	404.142	16.58	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	81.83340	0.08183	102.02810	0.10203	81.833	18.41	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	762.53340	0.76253	713.42810	0.71343	762.533	18.41	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	141.20970	0.14121	172.26010	0.17226	141.210	17.03	0.00	0	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	491.90970	0.49191	453.66010	0.45366	491.910	17.03	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	134.12140	0.13412	164.12900	0.16413	134.121	17.15	0.00	0	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	514.82140	0.51482	475.52900	0.47553	514.821	17.15	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	64.74830	0.06475	81.46690	0.08147	64.748	19.08	0.00	0	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	895.44830	0.89545	842.86690	0.84287	895.448	19.08	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	112.97510	0.11298	139.68220	0.13968	112.975	17.53	0.00	0	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	593.67510	0.59368	551.08220	0.55108	593.675	17.53	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	96.02740	0.09603	118.91030	0.11891	96.027	17.97	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	676.72740	0.67673	630.31030	0.63031	676.727	17.97	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	29.35430	0.02935	37.80880	0.03781	29.354	21.50	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,410.05430	1.41005	1,349.20880	1.34921	1,410.054	21.50	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	75.62660	0.07563	94.59180	0.09459	75.627	18.64	0.00	0	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	806.32660	0.80633	755.99180	0.75599	806.327	18.64	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	69.94750	0.06995	87.75340	0.08775	69.948	18.86	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	850.64750	0.85065	799.15340	0.79915	850.648	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	12.63510	0.01264	15.13140	0.01513	12.635	26.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,343.33510	2.34334	2,276.53140	2.27653	2,343.335	26.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	59.98900	0.05999	75.68490	0.07568	59.989	19.30	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	940.68900	0.94069	887.08490	0.88708	940.689	19.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	44.56810	0.04457	56.83200	0.05683	44.568	20.18	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,125.26810	1.12527	1,068.23200	1.06823	1,125.268	20.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	11.91810	0.01192	14.07320	0.01407	11.918	28.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,592.61810	2.59262	2,525.47320	2.52547	2,592.618	28.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	20.07280	0.02007	26.00480	0.02600	20.073	22.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,700.77280	1.70077	1,637.40480	1.63740	1,700.773	22.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	14.25390	0.01425	18.50880	0.01851	14.254	24.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,994.95390	1.99495	1,929.90880	1.92991	1,994.954	24.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,619.37740	2.61938	2,688.69410	2.68869	2,619.377	22.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.07740	0.00008	0.09410	0.00009	0.077	22.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,422.47270	1.42247	1,491.80590	1.49181	1,422.473	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	3.17270	0.00317	3.20590	0.00321	3.173	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,225.04470	1.22504	1,294.38960	1.29439	1,225.045	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	5.74470	0.00574	5.78960	0.00579	5.745	16.18	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			9.92910	9.92910	9.99850	9.99850		15.79	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	679.75600	0.67976	745.14810	0.74515	679.756	14.88	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	50.65600	0.05066	46.64810	0.04665	50.656	14.88	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	671.33880	0.67134	736.60550	0.73661	671.339	14.87	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	52.23880	0.05224	48.10550	0.04811	52.239	14.87	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	293.98010	0.29398	342.20360	0.34220	293.980	15.64	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	244.88010	0.24488	223.70360	0.22370	244.880	15.64	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	696.70340	0.69670	762.33990	0.76234	696.703	14.90	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	47.60340	0.04760	43.83990	0.04384	47.603	14.90	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	688.21070	0.68821	753.72710	0.75373	688.211	14.89	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	49.11070	0.04911	45.22710	0.04523	49.111	14.89	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.93330	9.93330	10.00270	10.00270		15.81	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	729.17890	0.72918	795.10450	0.79510	729.179	14.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	45.87890	0.04588	42.40450	0.04240	45.879	14.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	720.62000	0.72062	786.43380	0.78643	720.620	14.93	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	47.32000	0.04732	43.73380	0.04373	47.320	14.93	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	461.04680	0.46105	518.62600	0.51863	461.047	15.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	127.74680	0.12775	115.92600	0.11593	127.747	15.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	398.89980	0.39890	453.42910	0.45343	398.900	15.30	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	165.59980	0.16560	150.72910	0.15073	165.600	15.30	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	737.77330	0.73777	803.80780	0.80381	737.773	14.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	44.47330	0.04447	41.10780	0.04111	44.473	14.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,685.53510	1.68554	1,754.95740	1.75496	1,685.535	17.77	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	2.23510	0.00224	2.25740	0.00226	2.235	17.77	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,635.88870	1.63589	1,705.30870	1.70531	1,635.889	17.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	2.58870	0.00259	2.60870	0.00261	2.589	17.58	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	522.15520	0.52216	582.19210	0.58219	522.155	14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	98.85520	0.09886	89.49210	0.08949	98.855	14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,735.22870	1.73523	1,804.65220	1.80465	1,735.229	17.95	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	1.92870	0.00193	1.95220	0.00195	1.929	17.95	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.96970	9.96970	10.03940	10.03940		15.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	286.58130	0.28658	328.89410	0.32889	286.581	16.15	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	386.88130	0.38688	359.49410	0.35949	386.881	16.15	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	663.19520	0.66320	727.98430	0.72798	663.195	14.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	93.49520	0.09350	88.58430	0.08858	93.495	14.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	655.45320	0.65545	720.13560	0.72014	655.453	14.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	95.75320	0.09575	90.73560	0.09074	95.753	14.73	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 22/10/2013	Any day expiry	9.47	Call	610.72760	0.61073	673.87850	0.67388	610.728	14.75	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	111.02760	0.11103	104.47850	0.10448	111.028	14.75	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	670.97780	0.67098	735.87020	0.73587	670.978	14.74	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	91.27780	0.09128	86.47020	0.08647	91.278	14.74	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.97400	9.97400	10.04380	10.04380		15.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	590.73550	0.59074	651.74310	0.65174	590.736	14.88	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	126.73550	0.12674	117.94310	0.11794	126.735	14.88	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	563.90090	0.56390	622.51570	0.62252	563.901	14.96	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	139.90090	0.13990	128.71570	0.12872	139.901	14.96	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	283.42670	0.28343	325.32200	0.32532	283.427	16.28	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	409.42670	0.40943	381.52200	0.38152	409.427	16.28	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	604.46280	0.60446	666.61870	0.66662	604.463	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	120.46280	0.12046	112.81870	0.11282	120.463	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	597.57340	0.59757	659.16010	0.65916	597.573	14.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	123.57340	0.12357	115.36010	0.11536	123.573	14.86	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.97830	9.97830	10.04810	10.04810		15.88	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	639.37250	0.63937	702.95960	0.70296	639.373	14.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	111.07250	0.11107	104.85960	0.10486	111.073	14.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	536.92930	0.53693	595.32420	0.59532	536.929	14.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	158.62930	0.15863	147.22420	0.14722	158.629	14.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	654.41810	0.65442	718.30240	0.71830	654.418	14.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	106.11810	0.10612	100.20240	0.10020	106.118	14.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	476.64490	0.47664	532.39210	0.53239	476.645	15.20	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	198.34490	0.19834	184.29210	0.18429	198.345	15.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	646.87350	0.64687	710.61140	0.71061	646.873	14.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	108.57350	0.10857	102.51140	0.10251	108.574	14.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,733.84940	1.73385	1,803.24240	1.80324	1,733.849	17.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	5.54940	0.00555	5.14240	0.00514	5.549	17.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,684.61110	1.68461	1,753.98300	1.75398	1,684.611	16.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	6.31110	0.00631	5.88300	0.00588	6.311	16.93	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry			10.02120	10.02120	10.09130	10.09130		15.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	545.55320	0.54555	602.11350	0.60211	545.553	15.22	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	224.35320	0.22435	210.81350	0.21081	224.353	15.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	720.41310	0.72041	785.98570	0.78599	720.413	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	129.21310	0.12921	124.68570	0.12469	129.213	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	712.99040	0.71299	778.48540	0.77849	712.990	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	131.79040	0.13179	127.18540	0.12719	131.790	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	705.60350	0.70560	771.02110	0.77102	705.604	14.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	134.40350	0.13440	129.72110	0.12972	134.404	14.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,732.86780	1.73287	1,803.09580	1.80310	1,732.868	16.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	11.66780	0.01167	11.79580	0.01180	11.668	16.81	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.04410	10.04410	10.11430	10.11430		16.00	0.00	12,877	81,078.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,192.88930	1.19289	1,263.17250	1.26317	1,192.889	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	48.78930	0.04879	48.87250	0.04887	48.789	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,167.54310	1.16754	1,237.78880	1.23779	1,167.543	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	51.34310	0.05134	51.38880	0.05139	51.343	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,122.42600	1.12243	1,192.59180	1.19259	1,122.426	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	56.22600	0.05623	56.19180	0.05619	56.226	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,102.61450	1.10261	1,172.73910	1.17274	1,102.614	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	58.51450	0.05851	58.43910	0.05844	58.514	15.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,077.72420	1.07772	1,147.79100	1.14779	1,077.724	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	61.52420	0.06152	61.39100	0.06139	61.524	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	933.06440	0.93306	1,000.63480	1.00063	933.064	14.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	88.96440	0.08896	86.33480	0.08633	88.964	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	669.26410	0.66926	733.25350	0.73325	669.264	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	175.16410	0.17516	168.95350	0.16895	175.164	14.82	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	638.12400	0.63812	698.50110	0.69850	638.124	14.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	194.02400	0.19402	184.20110	0.18420	194.024	14.94	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	584.95900	0.58496	643.40600	0.64341	584.959	15.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	230.85900	0.23086	219.10600	0.21911	230.859	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	579.28050	0.57928	637.50280	0.63750	579.281	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	235.18050	0.23518	223.20280	0.22320	235.180	15.17	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	524.95320	0.52495	580.87860	0.58088	524.953	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	280.85320	0.28085	266.57860	0.26658	280.853	15.41	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	499.44760	0.49945	554.17790	0.55418	499.448	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	305.34760	0.30535	289.87790	0.28988	305.348	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	429.33160	0.42933	480.34830	0.48035	429.332	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	385.23160	0.38523	366.04830	0.36605	385.232	15.88	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	388.61150	0.38861	436.14080	0.43614	388.612	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	444.51150	0.44451	421.84080	0.42184	444.512	16.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	329.53150	0.32953	372.32730	0.37233	329.532	16.68	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	555.43150	0.55543	528.02730	0.52803	555.432	16.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	320.13550	0.32014	362.11080	0.36211	320.135	16.78	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	576.03550	0.57604	547.81080	0.54781	576.036	16.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	290.85630	0.29086	330.15280	0.33015	290.856	17.09	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	646.75630	0.64676	615.85280	0.61585	646.756	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	252.33780	0.25234	287.79940	0.28780	252.338	17.55	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	758.23780	0.75824	723.49940	0.72350	758.238	17.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	241.04160	0.24104	275.04390	0.27504	241.042	17.72	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	796.94160	0.79694	760.74390	0.76074	796.942	17.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	220.20330	0.22020	251.87970	0.25188	220.203	18.05	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	876.10330	0.87610	837.57970	0.83758	876.103	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	201.49620	0.20150	230.98010	0.23098	201.496	18.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	957.39620	0.95740	916.68010	0.91668	957.396	18.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	169.61210	0.16961	195.10870	0.19511	169.612	19.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,125.51210	1.12551	1,080.80870	1.08081	1,125.512	19.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	143.70370	0.14370	165.79520	0.16580	143.704	19.69	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,299.60370	1.29960	1,251.49520	1.25150	1,299.604	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	127.51840	0.12752	147.34120	0.14734	127.518	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,433.41840	1.43342	1,383.04120	1.38304	1,433.418	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	113.66690	0.11367	131.46510	0.13147	113.667	20.67	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,569.56690	1.56957	1,517.16510	1.51717	1,569.567	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	98.20090	0.09820	113.64600	0.11365	98.201	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,754.10090	1.75410	1,699.34600	1.69935	1,754.101	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	80.06500	0.08007	92.61420	0.09261	80.065	22.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,035.96500	2.03596	1,978.31420	1.97831	2,035.965	22.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,331.03480	1.33103	1,401.44560	1.40145	1,331.035	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	36.93480	0.03693	37.14560	0.03715	36.935	15.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	74.08490	0.07408	83.04190	0.08304	74.085	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,379.98490	2.37998	2,318.74190	2.31874	2,379.985	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	72.93530	0.07294	81.35870	0.08136	72.935	25.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,528.83530	2.52884	2,467.05870	2.46706	2,528.835	25.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,646.41630	2.64642	2,716.76230	2.71676	2,646.416	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.31630	0.00232	2.46230	0.00246	2.316	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,052.42830	2.05243	2,122.82680	2.12283	2,052.428	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	8.32830	0.00833	8.52680	0.00853	8.328	17.64	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.05840	10.05840	10.12880	10.12880		15.94	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	663.92640	0.66393	726.82610	0.72683	663.926	14.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	195.52640	0.19553	188.02610	0.18803	195.526	14.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	657.81030	0.65781	720.00930	0.72001	657.810	14.88	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	199.41030	0.19941	191.20930	0.19121	199.410	14.88	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	651.73670	0.65174	713.23150	0.71323	651.737	14.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	203.33670	0.20334	194.43150	0.19443	203.337	14.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.10980	10.10980	10.18050	10.18050		16.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	337.32240	0.33732	377.32860	0.37733	337.322	17.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	757.52240	0.75752	726.82860	0.72683	757.522	17.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	469.81280	0.46981	520.26050	0.52026	469.813	16.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	480.01280	0.48001	459.76050	0.45976	480.013	16.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	342.69620	0.34270	383.17610	0.38318	342.696	17.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	742.89620	0.74290	712.67610	0.71268	742.896	17.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	339.99830	0.34000	380.23950	0.38024	339.998	17.24	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	750.19830	0.75020	719.73950	0.71974	750.198	17.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.15410	10.15410	10.22480	10.22480		16.15	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,168.43410	1.16843	1,238.59520	1.23860	1,168.434	14.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	104.33410	0.10433	103.79520	0.10380	104.334	14.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,159.90270	1.15990	1,230.03940	1.23004	1,159.903	14.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	105.80270	0.10580	105.23940	0.10524	105.803	14.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,151.38940	1.15139	1,221.50300	1.22150	1,151.389	14.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	107.28940	0.10729	106.70300	0.10670	107.289	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.17840	10.17840	10.24910	10.24910		16.25	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,069.71000	1.06971	1,136.03700	1.13604	1,069.710	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	141.31000	0.14131	136.93700	0.13694	141.310	14.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	830.21360	0.83021	893.07610	0.89308	830.214	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	241.81360	0.24181	233.97610	0.23398	241.814	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	823.72380	0.82372	886.46840	0.88647	823.724	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	245.32380	0.24532	237.36840	0.23737	245.324	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	817.26960	0.81727	879.88930	0.87989	817.270	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	248.86960	0.24887	240.78930	0.24079	248.870	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	760.65120	0.76065	822.11790	0.82212	760.651	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	282.25120	0.28225	273.01790	0.27302	282.251	14.95	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	733.49650	0.73350	791.15170	0.79115	733.496	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	305.09650	0.30510	292.05170	0.29205	305.097	15.08	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	459.55100	0.45955	503.49820	0.50350	459.551	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	681.15100	0.68115	654.39820	0.65440	681.151	16.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	428.80400	0.42880	470.58960	0.47059	428.804	17.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	750.40400	0.75040	721.48960	0.72149	750.404	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	400.48420	0.40048	440.16550	0.44017	400.484	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	822.08420	0.82208	791.06550	0.79107	822.084	17.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	387.17930	0.38718	425.82960	0.42583	387.179	17.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	858.77930	0.85878	826.72960	0.82673	858.779	17.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	308.88500	0.30889	340.87730	0.34088	308.885	18.47	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,130.48500	1.13049	1,091.77730	1.09178	1,130.485	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	290.44000	0.29044	320.77730	0.32078	290.440	18.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,212.04000	1.21204	1,171.67730	1.17168	1,212.040	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	281.77740	0.28178	311.31310	0.31131	281.777	18.90	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,253.37740	1.25338	1,212.21310	1.21221	1,253.377	18.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	265.28000	0.26528	293.48640	0.29349	265.280	19.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,336.88000	1.33688	1,294.38640	1.29439	1,336.880	19.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	228.99930	0.22900	253.89340	0.25389	228.999	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,550.59930	1.55060	1,504.79340	1.50479	1,550.599	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	199.31840	0.19932	221.14970	0.22115	199.318	20.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,770.91840	1.77092	1,722.04970	1.72205	1,770.918	20.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	174.93730	0.17494	194.11710	0.19412	174.937	21.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,996.53730	1.99654	1,945.01710	1.94502	1,996.537	21.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	154.82390	0.15482	171.71480	0.17171	154.824	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,226.42390	2.22642	2,172.61480	2.17261	2,226.424	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,542.63730	1.54264	1,612.95640	1.61296	1,542.637	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	64.23730	0.06424	63.85640	0.06386	64.237	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	150.13770	0.15014	163.00590	0.16301	150.138	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,471.73770	2.47174	2,413.90590	2.41391	2,471.738	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	147.49660	0.14750	159.39850	0.15940	147.497	24.16	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	Put	2,669.09660	2.66910	2,610.29850	2.61030	2,669.097	24.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,493.37140	2.49337	2,564.32790	2.56433	2,493.371	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.97140	0.01497	15.22790	0.01523	14.971	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,008.25070	2.00825	2,078.75980	2.07876	2,008.251	16.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.85070	0.02985	29.65980	0.02966	29.851	16.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.18130	10.18130	10.25200	10.25200		16.25	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,203.96240	1.20396	1,273.62980	1.27363	1,203.962	14.92	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	112.66240	0.11266	111.62980	0.11163	112.662	14.92	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,195.50390	1.19550	1,265.14310	1.26514	1,195.504	14.90	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	114.20390	0.11420	113.14310	0.11314	114.204	14.90	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,187.06140	1.18706	1,256.67380	1.25667	1,187.061	14.88	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	115.76140	0.11576	114.67380	0.11467	115.761	14.88	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.28090	10.28090	10.35240	10.35240		16.43	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	765.52890	0.76553	819.11290	0.81911	765.529	15.50	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	424.62890	0.42463	406.71290	0.40671	424.629	15.50	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	760.84200	0.76084	814.23750	0.81424	760.842	15.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	429.94200	0.42994	411.83750	0.41184	429.942	15.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	756.18300	0.75618	809.39720	0.80940	756.183	15.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	435.28300	0.43528	416.99720	0.41700	435.283	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.30790	10.30790	10.37970	10.37970		16.42	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,270.98390	1.27098	1,341.12740	1.34113	1,270.984	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	163.08390	0.16308	161.42740	0.16143	163.084	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	996.09820	0.99610	1,057.86900	1.05787	996.098	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	278.19820	0.27820	268.16900	0.26817	278.198	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	989.69320	0.98969	1,051.40400	1.05140	989.693	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	281.79320	0.28179	271.70400	0.27170	281.793	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	983.31690	0.98332	1,044.96760	1.04497	983.317	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	285.41690	0.28542	275.26760	0.27527	285.417	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	897.07120	0.89707	957.86240	0.95786	897.071	15.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	339.17120	0.33917	328.16240	0.32816	339.171	15.10	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	867.63710	0.86764	928.11310	0.92811	867.637	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	359.73710	0.35974	348.41310	0.34841	359.737	15.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	488.19890	0.48820	526.50610	0.52651	488.199	17.63	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	980.29890	0.98030	946.80610	0.94681	980.299	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	327.02250	0.32702	353.96870	0.35397	327.023	19.61	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,619.12250	1.61912	1,574.26870	1.57427	1,619.123	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	285.53710	0.28554	309.13850	0.30914	285.537	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,877.63710	1.87764	1,829.43850	1.82944	1,877.637	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	251.63900	0.25164	272.35140	0.27235	251.639	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,143.73900	2.14374	2,092.65140	2.09265	2,143.739	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	232.69030	0.23269	242.05830	0.24206	232.690	22.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,424.79030	2.42479	2,362.35830	2.36236	2,424.790	22.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	224.45390	0.22445	231.92690	0.23193	224.454	23.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,816.55390	2.81655	2,752.22690	2.75223	2,816.554	23.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,921.14320	1.92114	1,991.91640	1.99192	1,921.143	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	63.24320	0.06324	62.21640	0.06222	63.243	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,651.90000	1.65190	1,722.54010	1.72254	1,651.900	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	94.00000	0.09400	92.84010	0.09284	94.000	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,436.36600	1.43637	1,506.80150	1.50680	1,436.366	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	128.46600	0.12847	127.10150	0.12710	128.466	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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 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		10.45400	10.45400		10.52620	10.52620		16.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,129.89470	2.12989	2,201.10170	2.20110	2,129.895	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	75.89470	0.07589	74.90170	0.07490	75.895	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,695.39670	1.69540	1,765.82860	1.76583	1,695.397	15.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	141.39670	0.14140	139.62860	0.13963	141.397	15.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	818.70880	0.81871	870.41560	0.87042	818.709	16.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	654.70880	0.65471	634.21560	0.63422	654.709	16.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	814.79310	0.81479	866.34420	0.86634	814.793	16.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	660.79310	0.66079	640.14420	0.64014	660.793	16.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,598.61860	2.59862	2,671.06810	2.67107	2,598.619	16.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	44.61860	0.04462	44.86810	0.04487	44.619	16.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	598.86610	0.59887	640.89910	0.64090	598.866	17.88	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,094.86610	1.09487	1,064.69910	1.06470	1,094.866	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	371.92570	0.37193	399.75630	0.39976	371.926	20.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,017.92570	2.01793	1,973.55630	1.97356	2,017.926	20.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	993.75310	0.99375	1,053.69930	1.05370	993.753	15.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	439.75310	0.43975	427.49930	0.42750	439.753	15.55	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	314.91710	0.31492	335.08650	0.33509	314.917	21.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,460.91710	2.46092	2,408.88650	2.40889	2,460.917	21.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	298.21090	0.29821	315.08150	0.31508	298.211	23.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,994.21090	2.99421	2,938.88150	2.93888	2,994.211	23.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	810.90570	0.81091	862.29680	0.86230	810.906	16.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	666.90570	0.66691	646.09680	0.64610	666.906	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.59350	10.59350		10.66560	10.66560			0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,106.56620	1.10657	1,168.58730	1.16859	1,106.566	15.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	513.06620	0.51307	502.98730	0.50299	513.066	15.90	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	725.66950	0.72567	773.54420	0.77354	725.669	17.93	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,132.16950	1.13217	1,107.94420	1.10794	1,132.169	17.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,150.33460	2.15033	2,223.11220	2.22311	2,150.335	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	106.83460	0.10683	107.51220	0.10751	106.835	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,332.66580	1.33267	1,398.66600	1.39867	1,332.666	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	339.16580	0.33917	333.06600	0.33307	339.166	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,654.39430	2.65439	2,727.24800	2.72725	2,654.394	16.49	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	60.89430	0.06089	61.64800	0.06165	60.894	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,238.98980	2.23899	2,311.81480	2.31181	2,238.990	15.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	95.48980	0.09549	96.21480	0.09621	95.490	15.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,193.72320	2.19372	2,266.53270	2.26653	2,193.723	15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	100.22320	0.10022	100.93270	0.10093	100.223	15.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future		11.17540	11.17540		11.24700	11.24700			0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,311.84480	2.31184	2,386.31980	2.38632	2,311.845	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	286.44480	0.28644	289.31980	0.28932	286.445	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,275.46470	2.27546	2,350.08520	2.35009	2,275.465	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	300.06470	0.30006	303.08520	0.30309	300.065	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,239.49160	2.23949	2,314.25350	2.31425	2,239.492	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	314.09160	0.31409	317.25350	0.31725	314.092	15.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future		9.91930	9.91930		9.98860	9.98860		15.63	0.00	15	656.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	12,309.03050	0.12309	15,141.30610	0.15141	12,309.031	17.34	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	55,379.03050	0.55379	51,281.30610	0.51281	55,379.030	17.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	102,967.01100	1.02967	109,897.59880	1.09898	102,967.011	15.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,037.01100	0.01037	1,037.59880	0.01038	1,037.011	15.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	102,009.60870	1.02010	108,928.06140	1.08928	102,009.609	15.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,079.60870	0.01080	1,068.06140	0.01068	1,079.609	15.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	43,475.65520	0.43476	49,208.20540	0.49208	43,475.655	15.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	11,545.65520	0.11546	10,348.20540	0.10348	11,545.655	15.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	103,936.92450	1.03937	110,867.94850	1.10868	103,936.924	15.36	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 MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Put	1,006.92450	0.01007		1,007.94850	0.01008	1,006.924	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	70,425.02610	0.70425		76,891.48540	0.76891	70,425.026	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	16,015.02610	0.16015		15,461.48540	0.15461	16,015.026	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	69,717.23910	0.69717		76,171.15620	0.76171	69,717.239	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	16,307.23910	0.16307		15,741.15620	0.15741	16,307.239	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	71,136.77580	0.71137		77,615.57530	0.77616	71,136.776	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	15,726.77580	0.15727		15,185.57530	0.15186	15,726.776	14.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.04410	10.04410		10.11430	10.11430		16.00	0.00	0	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	74,336.61350	0.74337		71,408.17640	0.71408	74,336.613	17.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.17840	10.17840		10.24910	10.24910		16.25	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	42,880.40380	0.42880		47,003.29510	0.47003	42,880.404	17.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	75,040.40380	0.75040		72,093.29510	0.72093	75,040.404	17.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	42,586.62060	0.42587		46,691.22960	0.46691	42,586.621	17.10	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	75,746.62060	0.75747		72,781.22960	0.72781	75,746.621	17.10	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	43,176.61350	0.43177		47,318.17640	0.47318	43,176.613	17.05	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				14.98880	14.98880		15.08750	15.08750		15.46	0.00	3,223	26,668.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	511.49210	0.51149		574.62830	0.57463	511.492	15.31	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	262.69210	0.26269		227.12830	0.22713	262.692	15.31	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	505.73290	0.50573		568.48260	0.56848	505.733	15.31	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	266.93290	0.26693		230.98260	0.23098	266.933	15.31	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	500.01640	0.50002		562.37640	0.56238	500.016	15.32	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	271.21640	0.27122		234.87640	0.23488	271.216	15.32	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	732.42750	0.73243		793.12570	0.79313	732.428	15.44	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	472.72750	0.47273		433.52570	0.43353	472.728	15.44	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.16970	15.16970		15.26960	15.26960		15.67	0.00	750	9,337.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	742.74420	0.74274		803.96040	0.80396	742.744	15.42	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	463.04420	0.46304		424.36040	0.42436	463.044	15.42	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	737.57190	0.73757		798.52910	0.79853	737.572	15.43	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	467.87190	0.46787		428.92910	0.42893	467.872	15.43	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	308.44540	0.30845		285.33570	0.28534	308.445	14.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,367.52930	1.36753		1,444.04600	1.44405	1,367.529	14.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	311.52930	0.31153		288.24600	0.28825	311.529	14.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.36600	15.36600		15.46580	15.46580		15.79	0.00	50	2,079.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,381.37810	1.38138		1,458.24940	1.45825	1,381.378	14.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	305.37810	0.30538		282.44940	0.28245	305.378	14.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,374.44540	1.37445		1,451.13570	1.45114	1,374.445	14.88	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	765.95010	0.76595		809.30200	0.80930	765.950	16.54	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	1,259.65010	1.25965		1,202.00200	1.20200	1,259.650	16.54	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	762.75940	0.76276		805.97450	0.80597	762.759	16.55	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	1,266.45940	1.26646		1,208.67450	1.20867	1,266.459	16.55	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				15.55630	15.55630		15.65730	15.65730		15.93	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	769.15540	0.76916		812.65040	0.81265	769.155	16.53	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	1,252.85540	1.25286		1,195.35040	1.19535	1,252.855	16.53	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.09990	0.09990		0.10010	0.10010		17.43	0.00	0	269.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,004.08130	0.01004		1,024.52720	0.01025	1,004.081	15.76	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	14.08130	0.00014		14.42720	0.00014	14.081	15.76	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	281.35380	0.00281		296.33780	0.00296	281.354	17.43	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	291.35380	0.00291		286.23780	0.00286	291.354	17.43	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	63.60240	0.00064		69.73640	0.00070	63.602	21.31	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	1,073.60240	0.01074		1,059.63640	0.01060	1,073.602	21.31	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10122	0.10122		0.10142	0.10142		19.37	0.00	0	14,275.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,210.12400	0.01210		1,236.60790	0.01237	1,210.124	17.98	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	88.32400	0.00088		94.30790	0.00094	88.324	17.98	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	561.23690	0.00561		588.05600	0.00588	561.237	19.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	439.43690	0.00439	445.75600	0.00446	439.437	19.37	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	257.56860	0.00258	276.03790	0.00276	257.569	22.12	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	1,135.76860	0.01136	1,133.73790	0.01134	1,135.769	22.12	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future			13.03130	13.03130	13.03720	13.03720		15.12	0.00	2,443	70,096.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Call	1,067.24090	1.06724	1,074.85310	1.07485	1,067.241	14.26	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Put	25.94090	0.02594	27.65310	0.02765	25.941	14.26	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Call	1,058.04200	1.05804	1,065.75400	1.06575	1,058.042	14.26	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Put	26.74200	0.02674	28.55400	0.02855	26.742	14.26	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Call	1,048.86440	1.04886	1,056.67840	1.05668	1,048.864	14.25	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Put	1,513.67970	1.51368	1,513.81440	1.51381	1,513.680	19.25	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	1,737.36770	1.73737	1,743.54460	1.74354	1,737.368	16.79	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	6.06770	0.00607	6.34460	0.00634	6.068	16.79	0.00	0	29,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Call	1,539.41020	1.53941	1,545.54400	1.54554	1,539.410	15.72	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Put	8.11020	0.00811	8.34400	0.00834	8.110	15.72	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Put	232.41440	0.23241	244.43350	0.24443	232.414	14.80	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Call	1,490.04210	1.49004	1,496.15820	1.49616	1,490.042	15.45	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Put	8.74210	0.00874	8.95820	0.00896	8.742	15.45	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Call	113.74380	0.11374	125.19430	0.12519	113.744	17.28	0.00	0	31,212.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Put	882.44380	0.88244	887.99430	0.88799	882.444	17.28	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Call	44.97970	0.04498	51.01440	0.05101	44.980	19.25	0.00	0	7,900.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	54.52960	0.05453	59.80880	0.05981	54.530	14.14	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Call	752.01590	0.75202	765.10450	0.76510	752.016	14.09	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Put	70.71590	0.07072	77.90450	0.07790	70.716	14.09	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Call	600.82360	0.60082	616.56170	0.61656	600.824	14.31	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Put	119.52360	0.11952	129.36170	0.12936	119.524	14.31	0.00	0	46,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Call	413.71440	0.41371	431.63350	0.43163	413.714	14.80	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Put	27.56440	0.02756	29.47840	0.02948	27.564	14.25	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Call	1,012.36570	1.01237	1,020.61910	1.02062	1,012.366	14.23	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Put	31.06570	0.03107	33.41910	0.03342	31.066	14.23	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Call	967.25410	0.96725	976.12380	0.97612	967.254	14.21	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Put	35.95410	0.03595	38.92380	0.03892	35.954	14.21	0.00	0	30,800.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	835.82960	0.83583	847.00880	0.84701	835.830	14.14	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	463.73340	0.46373	465.14660	0.46515	463.733	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.90	Put	288.03340	0.28803	289.44660	0.28945	288.033	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Call	458.45770	0.45846	459.87560	0.45988	458.458	13.05	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Put	292.75770	0.29276	294.17560	0.29418	292.758	13.05	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Call	469.05620	0.46906	470.46470	0.47046	469.056	13.03	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Put	283.35620	0.28336	284.76470	0.28476	283.356	13.03	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	904.03620	0.90404	921.81870	0.92182	904.036	14.41	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	203.03620	0.20304	214.81870	0.21482	203.036	14.41	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	837.48910	0.83749	855.71530	0.85572	837.489	14.50	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	236.48910	0.23649	248.71530	0.24872	236.489	14.50	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	567.82650	0.56783	586.87230	0.58687	567.827	15.34	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	466.82650	0.46683	479.87230	0.47987	466.827	15.34	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	1,705.48800	1.70549	1,715.91640	1.71592	1,705.488	15.30	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	47.48800	0.04749	51.91640	0.05192	47.488	15.30	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,031.85670	2.03186	2,040.05630	2.04006	2,031.857	16.24	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	30.85670	0.03086	33.05630	0.03306	30.857	16.24	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	1,799.88770	1.79989	1,809.55710	1.80956	1,799.888	15.57	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	41.88770	0.04189	45.55710	0.04556	41.888	15.57	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	1,752.60090	1.75260	1,762.63710	1.76264	1,752.601	15.43	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	44.60090	0.04460	48.63710	0.04864	44.601	15.43	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.20100	13.20100	13.20700	13.20700		15.51	0.00	50	32,039.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	262.72760	0.26273	279.09140	0.27909	262.728	14.35	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Call	1,141.72000	1.14172	1,163.50260	1.16350	1,141.720	14.36	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 17/03/2014	Foreign Exchange Future	12.51	Put	265.92000		0.26592		282.30260	0.28230	265.920	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.38580		13.38580		13.39120	13.39120		15.62	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,155.36390		1.15536		1,177.10800	1.17711	1,155.364	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	259.56390		0.25956		275.90800	0.27591	259.564	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,148.52760		1.14853		1,170.29140	1.17029	1,148.528	14.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	722.55640		0.72256		749.68020	0.74968	722.556	16.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	956.85640		0.95686		977.68020	0.97768	956.856	16.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	719.12250		0.71912		746.22750	0.74623	719.123	16.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	963.42250		0.96342		984.22750	0.98423	963.423	16.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.56570		13.56570		13.57200	13.57200		15.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	726.01370		0.72601		753.15590	0.75316	726.014	16.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	950.31370		0.95031		971.15590	0.97116	950.314	16.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	918.97310		0.91897		925.00880	0.92501	918.973	16.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,191.36220		1.19136		1,200.89280	1.20089	1,191.362	16.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	924.96220		0.92496		930.99280	0.93099	924.962	16.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,187.36800		1.18737		1,196.89350	1.19689	1,187.368	16.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	930.96800		0.93097		936.99350	0.93699	930.968	16.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.96640		13.96640		13.96990	13.96990		16.49	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,195.37310		1.19537		1,204.90880	1.20491	1,195.373	16.09	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.99827		109.99827		109.31723	109.31723			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	7,991.73000		7.99173		8,672.77000	8.67277	7,991.730		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,001.73000		8.00173		8,682.77000	8.68277	8,001.730		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,011.73000		8.01173		8,692.77000	8.69277	8,011.730		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	554.57000		0.55457		0.00000	0.00000	554.570		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.56457		111.56457		111.00000	111.00000			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	574.57000		0.57457		0.00000	0.00000	574.570		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	564.57000		0.56457		0.00000	0.00000	564.570		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.72915		107.72915		107.62317	107.62317			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	7,260.85000		7.26085		7,366.83000	7.36683	7,260.850		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	7,270.85000		7.27085		7,376.83000	7.37683	7,270.850		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	7,280.85000		7.28085		7,386.83000	7.38683	7,280.850		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	746.81000		0.74681		0.00000	0.00000	746.810		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.26319		109.26319		110.00000	110.00000			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	726.81000		0.72681		0.00000	0.00000	726.810		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	736.81000		0.73681		0.00000	0.00000	736.810		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.32082		109.32082		107.86133	107.86133			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,669.18000		9.66918		11,128.67000	11.12867	9,669.180		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,679.18000		9.67918		11,138.67000	11.13867	9,679.180		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.01	Put	9,689.18000		9.68918	11,148.67000	11.14867		9,689.180		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.87736		110.87736	110.00000	110.00000				0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	887.36000		0.88736	0.00000	0.00000		887.360		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	877.36000		0.87736	0.00000	0.00000		877.360		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	867.36000		0.86736	0.00000	0.00000		867.360		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			404.07100		404.07100	403.14000	403.14000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			409.77100		409.77100	408.82700	408.82700				0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.27100		415.27100	415.00000	415.00000				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			479.47000		479.47000	477.70900	477.70900				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			486.23300		486.23300	484.44800	484.44800				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			492.75900		492.75900	491.00000	491.00000				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			431.09700		431.09700	429.82700	429.82700				344,877,600.00	80	671.00
ALBI	On 07/11/2013	Index Future			437.17800		437.17800	435.89000	435.89000				349,742,400.00	80	165.00
ALBI	On 06/02/2014	Index Future			443.04600		443.04600	442.00000	442.00000				0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.11900		9.11900	9.04560	9.04560			13.46	0.00	0	7,028.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	129.71550		0.12972	106.56340	0.10656		129.715	13.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	310.71550		0.31072	360.96340	0.36096		310.715	13.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	13.93860		0.01394	12.54620	0.01255		13.939	17.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,194.93860		1.19494	1,266.94620	1.26695		1,194.939	17.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	321.80440		0.32180	277.49980	0.27750		321.804	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	70.43270		0.07043	94.04660	0.09405		70.433	12.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	328.20290		0.32820	283.34680	0.28335		328.203	13.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	99.20290		0.09920	127.74680	0.12775		99.203	13.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	102.80440		0.10280	131.89980	0.13190		102.804	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	315.48810		0.31549	271.73500	0.27174		315.488	13.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	106.48810		0.10649	136.13500	0.13614		106.488	13.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	646.14320		0.64614	579.18960	0.57919		646.143	13.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	27.14320		0.02714	33.58960	0.03359		27.143	13.96	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	389.43270		0.38943	339.64660	0.33965		389.433	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	919.37970		0.91938	858.78820	0.85879		919.380	12.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	39.87970		0.03988	52.48820	0.05249		39.880	12.98	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	675.32930		0.67533	621.30300	0.62130		675.329	13.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	95.82930		0.09583	115.00300	0.11500		95.829	13.24	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	274.73540		0.27474	246.72130	0.24672		274.735	14.03	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	395.23540		0.39524	440.42130	0.44042		395.235	14.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	178.22570		0.17823	158.59170	0.15859		178.226	14.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	598.72570		0.59873	652.29170	0.65229		598.726	14.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	63.32310		0.06332	57.50460	0.05750		63.323	15.85	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,183.82310		1.18382	1,251.20460	1.25120		1,183.823	15.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	45.03870		0.04504	40.36840	0.04037		45.039	16.83	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,465.53870		1.46554	1,534.06840	1.53407		1,465.539	16.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	218.70810		0.21871	195.61060	0.19561		218.708	14.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	499.20810		0.49921	549.31060	0.54931		499.208	14.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	215.56350		0.21556	192.75500	0.19276		215.563	14.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	506.06350		0.50606	556.45500	0.55645		506.063	14.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.17950		9.17950	9.10630	9.10630			13.87	0.00	0	9,931.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	212.46130		0.21246	189.93480	0.18993		212.461	14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	512.96130		0.51296		563.63480	0.56363	512.961	14.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	578.07430		0.57807		625.07820	0.62508	578.074	14.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	321.67560		0.32168		295.30750	0.29531	321.676	14.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	564.87560		0.56488		611.40750	0.61141	564.876	14.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	318.25830		0.31826		292.12840	0.29213	318.258	14.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	571.45830		0.57146		618.22840	0.61823	571.458	14.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.24680		9.24680		9.17390	9.17390		13.79	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	314.87430		0.31487		288.97820	0.28898	314.874	14.19	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	290.09840		0.29010		269.78810	0.26979	290.098	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	887.79840		0.88780		939.08810	0.93909	887.798	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	295.20930		0.29521		274.56320	0.27456	295.209	14.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	872.90930		0.87291		923.86320	0.92386	872.909	14.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	292.64080		0.29264		272.16320	0.27216	292.641	14.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	880.34080		0.88034		931.46320	0.93146	880.341	14.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.31230		9.31230		9.24070	9.24070		13.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	136.16840		0.13617		140.45200	0.14045	136.168	15.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.71200		9.71200		9.65420	9.65420		15.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,588.47890		2.58848		2,534.86560	2.53487	2,588.479	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	126.47890		0.12648		130.66560	0.13067	126.479	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,543.24670		2.54325		2,489.68210	2.48968	2,543.247	16.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	131.24670		0.13125		135.48210	0.13548	131.247	16.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,498.16840		2.49817		2,444.65200	2.44465	2,498.168	15.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.52520		9.52520		9.58040	9.58040		15.16	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	509.71270		0.50971		558.49050	0.55849	509.713	14.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	74.51270		0.07451		68.09050	0.06809	74.513	14.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	502.12140		0.50212		550.55920	0.55056	502.121	15.00	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	76.92140		0.07692		70.15920	0.07016	76.921	15.00	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	494.58540		0.49459		542.82560	0.54283	494.585	15.00	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	79.38540		0.07939		72.42560	0.07243	79.385	15.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	236.01880		0.23602		265.55540	0.26556	236.019	15.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	571.51880		0.57152		545.35540	0.54536	571.519	15.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.62450		9.62450		9.68020	9.68020		14.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	241.87930		0.24188		271.93890	0.27194	241.879	15.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	557.37930		0.55738		531.73890	0.53174	557.379	15.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	238.93270		0.23893		268.73040	0.26873	238.933	15.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	564.43270		0.56443		538.53040	0.53853	564.433	15.18	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			64.60380		64.60380		-110.97630	-110.97630			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			373.25620		373.25620		396.62730	396.62730			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			485.32260		485.32260		535.81370	535.81370			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			157.56890		157.56890		159.26210	159.26210			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			85.77140		85.77140		89.11910	89.11910			0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			94.88890		94.88890		103.11910	103.11910			2,086,000.00	17,500	5,000.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			7.31900		7.31900		16.65940	16.65940			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			210.76610		210.76610		369.95490	369.95490			0.00	0	10.00

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			10.53970		10.53970		10.51420	10.51420		17.13	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	755.84520		0.75585	734.00220	0.73400	755.845		16.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	56.14520		0.05615	59.80220	0.05980	56.145		16.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	747.58150		0.74758	725.84170	0.72584	747.581		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	57.88150		0.05788	61.64170	0.06164	57.881		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	739.35890		0.73936	717.72190	0.71772	739.359		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	59.65890		0.05966	63.52190	0.06352	59.659		16.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.68240		10.68240	10.65660	10.65660			16.87	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	409.06920		0.40907	400.87150	0.40087	409.069		17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	536.66920		0.53667	554.27150	0.55427	536.669		17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	416.62560		0.41663	408.26430	0.40826	416.626		17.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	524.22560		0.52423	541.66430	0.54166	524.226		17.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	412.82960		0.41283	404.55310	0.40455	412.830		17.09	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	530.42960		0.53043	547.95310	0.54795	530.430		17.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61090		1.61090	1.62030	1.62030			15.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,258.01770		0.12580	1,350.80330	0.13508	1,258.018		15.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	49.01770		0.00490	47.80330	0.00478	49.018		15.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,169.81430		0.11698	1,261.87770	0.12619	1,169.814		15.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	60.81430		0.00608	58.87770	0.00589	60.814		15.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,084.61130		0.10846	1,175.63010	0.11756	1,084.611		15.14	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	75.61130		0.00756	72.63010	0.00726	75.611		15.14	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	463.57290		0.04636	520.09580	0.05201	463.573		16.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	947.57290		0.09476	914.09580	0.09141	947.573		16.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62160		1.62160	1.63060	1.63060			15.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	530.54460		0.05305	590.07330	0.05901	530.545		15.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	814.54460		0.08145	784.07330	0.07841	814.545		15.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	495.98750		0.04960	554.01440	0.05540	495.988		15.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	879.98750		0.08800	848.01440	0.08480	879.988		15.99	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.91466		110.91466	110.16611	110.16611				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	4,075.34000		4.07534	4,823.89000	4.82389	4,075.340			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	4,085.34000		4.08534	4,833.89000	4.83389	4,085.340			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	4,095.34000		4.09534	4,843.89000	4.84389	4,095.340			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,089.34000		1.08934	0.00000	0.00000	1,089.340			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.09934		111.09934	110.00000	110.00000				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,109.34000		1.10934	0.00000	0.00000	1,109.340			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,099.34000		1.09934	0.00000	0.00000	1,099.340			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
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			9.25550		87.02825	9.29690	86.70101				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	2,063.95000		2.06395	2,391.19000	2.39119	2,063.950			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,976.92000		75.97692	75,649.68000	75.64968	75,976.920			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 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			9.36938		84.47463		9.41222	84.14273			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	7,289.61000		7.28961	7,621.51000	7.62151	7,289.610			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,201.33000		7.20133	7,533.23000	7.53323	7,201.330			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,113.18000		7.11318	7,445.08000	7.44508	7,113.180			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.47775		85.60877		9.55000	9.55000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	548.13000		0.54813		0.00000	0.00000	548.130		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	623.55000		0.62355		0.00000	0.00000	623.550		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	472.60000		0.47260		0.00000	0.00000	472.600		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			430.51500		430.51500	429.20200	429.20200				0.00	0	410.00
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	154,750.00000		15.47500	167,880.00000	16.78800	154,750.000			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	154,850.00000		15.48500	167,980.00000	16.79800	154,850.000			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	154,950.00000		15.49500	168,080.00000	16.80800	154,950.000			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	94,220.00000		9.42200	107,540.00000	10.75400	94,220.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			436.58800		436.58800	435.25600	435.25600				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	94,020.00000		9.40200	107,340.00000	10.73400	94,020.000			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	94,120.00000		9.41200	107,440.00000	10.74400	94,120.000			0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Put	2.00000		0.00020		0.00000	0.00000	2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Put	100.00000		0.01000		0.00000	0.00000	100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI			442.00000		442.00000	442.00000	442.00000				0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Call	100.00000		0.01000		0.00000	0.00000	100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Call	2.00000		0.00020		0.00000	0.00000	2.000		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			196.25700		196.25700	195.69200	195.69200				45,139,110.00	23	1,041.00
IGOV	On 07/11/2013	Index Future			199.05100		199.05100	198.47800	198.47800				45,781,730.00	23	30.00
IGOV	On 06/02/2014	Index Future			201.74700		201.74700	202.00000	202.00000				0.00	0	0.00
ILBI	On 01/08/2013	Index Future			529.86500		529.86500	526.11600	526.11600				0.00	0	186.00
ILBI	On 07/11/2013	Index Future			537.46900		537.46900	534.00000	534.00000				0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000			15.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.21000	94.79000		5.22000	94.78000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.28000	94.72000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.31000	94.69000		5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.39000	94.61000		5.41000	94.59000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.44000	94.56000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.56000	94.44000		5.58000	94.42000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.82000	94.18000		5.86000	94.14000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.07000	93.93000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.30000	93.70000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.54000	93.46000		6.63000	93.37000			5,845,000.00	250	250.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.79390	7.79390		7.78360	7.78360		10.61	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	263.02280	0.26302		260.07450	0.26007	263.023	10.89	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	59.12280	0.05912		66.47450	0.06647	59.123	10.89	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	255.77680	0.25578		253.02640	0.25303	255.777	10.88	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	61.87680	0.06188		69.42640	0.06943	61.877	10.88	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	248.62700	0.24863		246.07340	0.24607	248.627	10.86	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	64.72700	0.06473		72.47340	0.07247	64.727	10.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	142.49530	0.14250		147.51490	0.14751	142.495	12.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	439.49530	0.43950		455.11490	0.45511	439.495	12.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.84300	7.84300		7.83240	7.83240		12.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	139.91950	0.13992		144.93790	0.14494	139.920	13.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	446.91950	0.44692		462.53790	0.46254	446.919	13.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	137.39100	0.13739		142.40310	0.14240	137.391	13.03	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	454.39100	0.45439		470.00310	0.47000	454.391	13.03	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.09600	10.09600	0.09902	10.07740	10.07740		16.94	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	313.50970	0.31351	0.09902	307.02890	0.30703	313.510	17.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	257.50970	0.25751	0.09902	269.62890	0.26963	257.510	17.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	307.65440	0.30765	0.09902	301.24050	0.30124	307.654	17.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	261.65440	0.26165	0.09902	273.84050	0.27384	261.654	17.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	301.85160	0.30185	0.09902	295.98280	0.29598	301.852	17.11	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	265.85160	0.26585	0.09902	278.58280	0.27858	265.852	17.11	0.00	0	0.00
R023	On 01/08/2013		Bond Future	7.58677	104.43634		7.64315	104.05586			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	2,033.48000	2.03348		2,413.96000	2.41396	2,033.480		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	1,964.11000	1.96411		2,344.59000	2.34459	1,964.110		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	1,894.80000	1.89480		2,275.28000	2.27528	1,894.800		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	8,102.97000		8.10297	8,488.74000	8.48874		8,102.970		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.68163		101.99375	7.74040	101.60798				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,248.38000		8.24838	8,634.15000	8.63415		8,248.380		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,175.65000		8.17565	8,561.42000	8.56142		8,175.650		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	561.20000		0.56120	0.00000	0.00000		561.200		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.77209		103.36309	7.85000	7.85000				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	433.88000		0.43388	0.00000	0.00000		433.880		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	497.56000		0.49756	0.00000	0.00000		497.560		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.99876		119.91873	6.05636	119.79562			3.04	40,052,855.82	334	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,463.10000		90.46310	90,339.99000	90.33999		90,463.100	3.18	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000		0.000	3.18	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.11780		114.80399	6.18494	114.67915			3.04	30,652,665.33	267	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	372.89000		0.37289	338.84000	0.33884		372.890	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,360.72000		1.36072	1,451.51000	1.45151		1,360.720	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	378.81000		0.37881	344.35000	0.34435		378.810	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,347.82000		1.34782	1,438.20000	1.43820		1,347.820	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	384.80000		0.38480	349.92000	0.34992		384.800	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,334.99000		1.33499	1,424.95000	1.42495		1,334.990	2.99	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,454.90000		1.45490	1,541.47000	1.54147		1,454.900	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	494.59000		0.49459	455.40000	0.45540		494.590	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,475.93000		1.47593	1,563.15000	1.56315		1,475.930	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	500.25000		0.50025	460.73000	0.46073		500.250	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,465.39000		1.46539	1,552.28000	1.55228		1,465.390	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.24940		116.34541	6.32844	116.21900			2.62	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	505.95000		0.50595	466.11000	0.46611		505.950	2.58	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	342.44000		0.34244	312.93000	0.31293		342.440	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,970.94000		1.97094	2,069.55000	2.06955		1,970.940	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	335.84000		0.33584	306.77000	0.30677		335.840	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,991.86000		1.99186	2,090.91000	2.09091		1,991.860	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	339.12000		0.33912	309.84000	0.30984		339.120	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,981.38000		1.98138	2,080.22000	2.08022		1,981.380	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.40610		111.11154	6.50127	110.98342			2.40	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.60853		112.63572	6.75000	6.75000				0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	165.62000		0.16562	0.00000	0.00000		165.620		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	143.78000		0.14378	0.00000	0.00000		143.780		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	154.70000		0.15470	0.00000	0.00000		154.700		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.88634		122.66334	7.94768	122.09055			14.44	62,926,293.42	513	58,556.00
R186	On 01/08/2013	Bond Future	7.00	Call	12.73000		0.01273	10.17000	0.01017		12.730	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,729.98000		8.72998	9,300.21000	9.30021		8,729.980	14.10	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	55.08000		0.05508	43.93000	0.04393		55.080	14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,731.06000		6.73106	7,292.70000	7.29270		6,731.060	14.16	1,179,805.50	150	2,807.00

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 01/08/2013	Bond Future	7.25	Call	76.33000		0.07633		60.96000	0.06096	76.330	14.18	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,806.12000		10.80612	11,378.47000	11.37847		10,806.120	14.10	1,338,563.00	170	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000		0.000	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.11000		0.00011	0.10000	0.00010		0.110	14.10	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,021.03000		14.02103	14,593.81000	14.59381		14,021.030	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1.48000		0.00148	1.21000	0.00121		1.480	14.10	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,334.09000		11.33409	11,906.61000	11.90661		11,334.090	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2.35000		0.00235	1.91000	0.00191		2.350	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,003.94000		1.00394	1,284.37000	1.28437		1,003.940	14.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,170.44000		8.17044	7,612.68000	7.61268		8,170.440	14.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	17.81000		0.01781	32.84000	0.03284		17.810	14.90	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,837.83000		9.83783	9,269.86000	9.26986		9,837.830	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	4.48000		0.00448	9.30000	0.00930		4.480	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,390.93000		113.39093	112,818.14000	112.81814		113,390.930	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,248.93000		6.24893	6,806.35000	6.80635		6,248.930	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	313.59000		0.31359	254.23000	0.25423		313.590	14.27	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,010.10000		4.01010	4,523.53000	4.52353		4,010.100	14.27	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,106.79000		1.10679	926.32000	0.92632		1,106.790	14.38	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	1,919.51000		1.91951	2,311.83000	2.31183		1,919.510	14.38	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,062.31000		2.06231	1,769.95000	1.76995		2,062.310	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,946.22000		9.94622	9,487.00000	9.48700		9,946.220	15.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,073.78000		1.07378	1,195.40000	1.19540		1,073.780	15.18	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,936.72000		4.93672	4,623.41000	4.62341		4,936.720	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,280.51000		3.28051	3,548.04000	3.54804		3,280.510	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,402.93000		5.40293	0.00000	0.00000		5,402.930	14.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,942.58000		2.94258	0.00000	0.00000		2,942.580	14.77	2,005,650.00	250	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,325.60000		8.32560	7,903.35000	7.90335		8,325.600	15.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,534.53000		1.53453	1,693.12000	1.69312		1,534.530	15.05	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,160.38000		4.16038	3,880.06000	3.88006		4,160.380	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,952.84000		3.95284	4,253.36000	4.25336		3,952.840	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,836.04000		4.83604	4,526.83000	4.52683		4,836.040	14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,359.57000		3.35957	3,631.20000	3.63120		3,359.570	14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,886.25000		4.88625	4,574.99000	4.57499		4,886.250	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,319.86000		3.31986	3,589.44000	3.58944		3,319.860	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.97730		124.39364	8.04097	123.81280			14.64	65,679,841.92	528	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	394.23000		0.39423	351.95000	0.35195		394.230	14.33	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,046.08000		15.04608	15,584.64000	15.58464		15,046.080	14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	646.91000		0.64691	581.77000	0.58177		646.910	14.33	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,652.35000		12.65235	13,168.05000	13.16805		12,652.350	14.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,882.04000		6.88204	7,230.75000	7.23075		6,882.040	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,079.02000		4.07902	3,837.66000	3.83766		4,079.020	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,827.24000		6.82724	7,174.39000	7.17439		6,827.240	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.06199		120.77344	8.12792	120.18493			14.77	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,003.80000		4.00380	3,765.58000	3.76558		4,003.800	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,937.13000		6.93713	7,287.42000	7.28742		6,937.130	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,041.31000		4.04131	3,801.51000	3.80151		4,041.310	14.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,713.70000		2.71370	2,550.35000	2.55035		2,713.700	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,430.71000		12.43071	12,863.82000	12.86382		12,430.710	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,738.49000		2.73849	2,573.98000	2.57398		2,738.490	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,357.87000		12.35787	12,789.82000	12.78982		12,357.870	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.15004		122.40876	8.21837	121.81230			14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,689.06000		2.68906	2,526.86000	2.52686		2,689.060	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,503.81000		12.50381	12,938.07000	12.93807		12,503.810	14.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	523.00000		0.52300	0.00000	0.00000		523.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	608.10000		0.60810	0.00000	0.00000		608.100	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.23876	118.79675	8.30000	8.30000			0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	437.82000	0.43782	0.00000	0.00000	437.820		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			276.45738	276.45738	275.98953	275.98953			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	18,532.62000	18.53262	19,000.47000	19.00047	18,532.620		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	18,542.62000	18.54262	19,010.47000	19.01047	18,542.620		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	18,552.62000	18.55262	19,020.47000	19.02047	18,552.620		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	384.02000	0.38402	0.00000	0.00000	384.020		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.39402	280.39402	280.00000	280.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	404.02000	0.40402	0.00000	0.00000	404.020		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	394.02000	0.39402	0.00000	0.00000	394.020		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.36420	105.51766	5.40083	105.46822		1.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,271.98000	68.27198	68,222.54000	68.22254	68,271.980		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.38054	107.00609	5.42654	106.95596		1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	165.18000	0.16518	153.66000	0.15366	165.180		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	811.87000	0.81187	850.48000	0.85048	811.870		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	168.29000	0.16829	156.60000	0.15660	168.290		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	803.98000	0.80398	842.42000	0.84242	803.980		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	171.44000	0.17144	159.58000	0.15958	171.440		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	796.13000	0.79613	834.40000	0.83440	796.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	486.74000	0.48674	515.20000	0.51520	486.740		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	386.34000	0.38634	364.41000	0.36441	386.340		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	495.57000	0.49557	524.35000	0.52435	495.570		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	390.25000	0.39025	368.16000	0.36816	390.250		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	490.99000	0.49099	519.61000	0.51961	490.990		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.36878	104.03421	5.42864	103.98350		1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	394.49000	0.39449	372.24000	0.37224	394.490		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	256.16000	0.25616	238.34000	0.23834	256.160		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	602.37000	0.60237	635.94000	0.63594	602.370		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	251.76000	0.25176	234.16000	0.23416	251.760		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	610.09000	0.61009	643.88000	0.64388	610.090		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	253.95000	0.25395	236.24000	0.23624	253.950		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	606.22000	0.60622	639.90000	0.63990	606.220		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.33297	105.44286	5.41832	105.39147		1.11	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.15230	102.47996	5.30000	5.30000			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	56.91000	0.05691	0.00000	0.00000	56.910		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	49.70000	0.04970	0.00000	0.00000	49.700		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 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	53.31000		0.05331		0.00000	0.00000	53.310		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			206.51665		206.51665		205.88211	205.88211			33,868,730.60	164	43,856.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	16,473.35000		16.47335		17,107.89000	17.10789	16,473.350		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	16,483.35000		16.48335		17,117.89000	17.11789	16,483.350		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	16,493.35000		16.49335		17,127.89000	17.12789	16,493.350		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	447.29000		0.44729		0.00000	0.00000	447.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.45729		209.45729		209.00000	209.00000			34,350,995.56	164	164.00
R202	On 07/11/2013	Bond Future	208.99	Call	467.29000		0.46729		0.00000	0.00000	467.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	457.29000		0.45729		0.00000	0.00000	457.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.73022		108.59382		6.77703	108.42290		5.81	160,393,072.14	1,477	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,380.62000		95.38062		95,209.70000	95.20970	95,380.620		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.84941		105.96624		6.90009	105.79293		5.76	156,300,204.00	1,475	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	200.50000		0.20050		182.85000	0.18285	200.500		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,191.46000		4.19146		4,347.12000	4.34712	4,191.460		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	348.77000		0.34877		320.46000	0.32046	348.770		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,341.96000		3.34196		3,486.96000	3.48696	3,341.960		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	355.33000		0.35533		326.58000	0.32658	355.330		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,313.09000		3.31309		3,457.65000	3.45765	3,313.090		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	362.15000		0.36215		332.94000	0.33294	362.150		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,284.50000		3.28450		3,428.60000	3.42860	3,284.500		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,736.72000		103.73672		103,563.41000	103.56341	103,736.720		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.96976		107.38891		7.02459	107.21337		5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	694.14000		0.69414		650.54000	0.65054	694.140		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,329.63000		3.32963		3,461.57000	3.46157	3,329.630		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	525.17000		0.52517		490.18000	0.49018	525.170		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,857.49000		3.85749		3,998.04000	3.99804	3,857.490		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	676.49000		0.67649		633.76000	0.63376	676.490		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,378.11000		3.37811		3,510.92000	3.51092	3,378.110		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	685.28000		0.68528		642.11000	0.64211	685.280		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,353.83000		3.35383		3,486.20000	3.48620	3,353.830		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.09728		104.68177		7.15684	104.50386		5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	566.41000		0.56641		532.17000	0.53217	566.410		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,662.39000		4.66239		4,806.06000	4.80606	4,662.390		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,468.52000		2.46852		2,369.68000	2.36968	2,468.520		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,568.17000		1.56817		1,647.24000	1.64724	1,568.170		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	554.13000		0.55413		520.49000	0.52049	554.130		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,712.87000		4.71287		4,857.14000	4.85714	4,712.870		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	560.25000		0.56025		526.31000	0.52631	560.250		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,687.61000		4.68761		4,831.58000	4.83158	4,687.610		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future			7.23571		106.11774		7.30000	7.30000			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	178.22000		0.17822		0.00000	0.00000	178.220		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	205.90000		0.20590		0.00000	0.00000	205.900		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	150.52000		0.15052		0.00000	0.00000	150.520		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.95876		105.59562		7.01040	105.36119		7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,712.12000		96.71212		96,477.69000	96.47769	96,712.120	8.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.06530		107.08515		7.12030	106.84744		7.78	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	620.48000		0.62048		572.03000	0.57203	620.480	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,043.30000		4.04330		4,232.56000	4.23256	4,043.300	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	630.99000		0.63099		581.88000	0.58188	630.990	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,008.79000		4.00879		4,197.39000	4.19739	4,008.790	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	641.63000		0.64163		591.85000	0.59185	641.630	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,974.43000		3.97443		4,162.36000	4.16236	3,974.430	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,712.13000		1.71213		1,607.48000	1.60748	1,712.130	7.74	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,995.22000		1.99522		2,128.28000	2.12828	1,995.220	7.74	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.16773		104.49221		7.22618	104.25139		7.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,172.24000		1.17224		1,104.30000	1.10430	1,172.240	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,400.16000		4.40016		4,573.04000	4.57304	4,400.160	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,185.26000		1.18526		1,116.76000	1.11676	1,185.260	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,370.35000		4.37035		4,542.67000	4.54267	4,370.350	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,159.31000		1.15931		1,091.94000	1.09194	1,159.310	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,430.08000		4.43008		4,603.53000	4.60353	4,430.080	7.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.27990		105.90706		7.34222	105.66299		7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,038.03000		1.03803		980.87000	0.98087	1,038.030	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,003.29000		6.00329		6,190.20000	6.19020	6,003.290	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,047.79000		1.04779		990.21000	0.99021	1,047.790	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,971.51000		5.97151		6,158.00000	6.15800	5,971.510	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,028.34000		1.02834		971.60000	0.97160	1,028.340	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,035.15000		6.03515		6,222.48000	6.22248	6,035.150	7.35	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.39843		103.32845		7.45000	7.45000			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	191.58000		0.19158		0.00000	0.00000	191.580		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	228.68000		0.22868		0.00000	0.00000	228.680		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	154.47000		0.15447		0.00000	0.00000	154.470		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.36713		101.33605		5.40094	101.32119		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,337.94000		30.33794		30,323.08000	30.32308	30,337.940	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	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
R206	On 07/11/2013	Bond Future			5.46364		102.76549		5.54792	102.75045		0.40	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.06000		0.02106		18.80000	0.01880	21.060	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	230.97000		0.23097		243.75000	0.24375	230.970	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	21.38000		0.02138		19.08000	0.01908	21.380	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	229.49000		0.22949		242.23000	0.24223	229.490	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	21.70000		0.02170		19.37000	0.01937	21.700	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	228.02000		0.22802		240.73000	0.24073	228.020	0.39	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.20795		100.64034		7.26955	100.32751		9.42	186,385,909.68	1,852	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,069.15000		93.06915		92,756.32000	92.75632	93,069.150	9.79	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.30907		102.06000		7.37405	101.74276		9.18	153,906,480.00	1,508	1,508.00
R207	On 07/11/2013	Bond Future	6.69	Call	893.50000		0.89350		813.48000	0.81348	893.500	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,978.84000		3.97884		4,216.06000	4.21606	3,978.840	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	907.62000		0.90762		826.62000	0.82662	907.620	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,942.20000		3.94220		4,178.44000	4.17844	3,942.200	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	921.89000		0.92189		839.90000	0.83990	921.890	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,905.75000		3.90575		4,141.00000	4.14100	3,905.750	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.40691		99.79072		7.47535	99.46925		9.11	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,293.82000		1.29382		1,202.16000	1.20216	1,293.820	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,886.47000		4.88647		5,116.28000	5.11628	4,886.470	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,264.71000		1.26471		1,174.62000	1.17462	1,264.710	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,955.72000		4.95572		5,187.10000	5.18710	4,955.720	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,279.21000		1.27921		1,188.33000	1.18833	1,279.210	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,921.02000		4.92102		5,151.61000	5.15161	4,921.020	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.51502		101.14190		7.58725	100.81611		9.09	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,132.91000		1.13291		1,059.38000	1.05938	1,132.910	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,251.84000		7.25184		7,504.10000	7.50410	7,251.840	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,111.64000		1.11164		1,039.21000	1.03921	1,111.640	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,327.87000		7.32787		7,581.23000	7.58123	7,327.870	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,122.24000		1.12224		1,049.26000	1.04926	1,122.240	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,289.81000		7.28981		7,542.62000	7.54262	7,289.810	8.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.62805		98.88898		7.70000	7.70000			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	354.20000		0.35420		0.00000	0.00000	354.200		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	267.90000		0.26790		0.00000	0.00000	267.900		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	311.06000		0.31106		0.00000	0.00000	311.060		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		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			7.33728		98.95586		7.40384	98.58033		10.36	3,760,322.68	38	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,911.39000		89.91139		89,535.86000	89.53586	89,911.390	10.72	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	10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.43358		96.95585		7.50334	96.57509		10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	970.06000		0.97006		875.81000	0.87581	970.060	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,572.22000		4.57222		4,858.73000	4.85873	4,572.220	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	985.40000		0.98540		889.99000	0.88999	985.400	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,530.33000		4.53033		4,815.68000	4.81568	4,530.330	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,000.92000		1.00092		904.33000	0.90433	1,000.920	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,488.67000		4.48867		4,772.84000	4.77284	4,488.670	10.65	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
R208	On 07/11/2013	Bond Future	7.50	Call	2,517.82000		2.51782	2,328.57000	2.32857		2,517.820	10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,155.24000		2.15524	2,346.75000	2.34675		2,155.240	10.81	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,651.57000		5.65157	5,930.69000	5.93069		5,651.570	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.52453		98.25757	7.59749	97.87174			10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,394.71000		1.39471	1,287.08000	1.28708		1,394.710	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,611.12000		5.61112	5,889.32000	5.88932		5,611.120	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,410.82000		1.41082	1,302.24000	1.30224		1,410.820	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,571.36000		5.57136	5,848.61000	5.84861		5,571.360	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,379.25000		1.37925	1,272.54000	1.27254		1,379.250	10.17	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,145.07000		1.14507	1,061.29000	1.06129		1,145.070	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,275.30000		8.27530	8,582.55000	8.58255		8,275.300	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.61939		96.19142	7.69579	95.80039			10.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,156.60000		1.15660	1,072.15000	1.07215		1,156.600	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,230.82000		8.23082	8,537.40000	8.53740		8,230.820	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,168.22000		1.16822	1,083.09000	1.08309		1,168.220	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,186.45000		8.18645	8,492.35000	8.49235		8,186.450	10.21	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	361.46000		0.36146	0.00000	0.00000		361.460	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.71698		97.51086	7.80000	7.80000			0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	410.83000		0.41083	0.00000	0.00000		410.830	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	460.16000		0.46016	0.00000	0.00000		460.160	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.65580		78.45532	8.69691	78.12734			20.87	24,478,059.84	312	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,506.21000		68.50621	68,178.23000	68.17823		68,506.210	21.49	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	21.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	84.10000		0.08410	77.40000	0.07740		84.100	20.57	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,627.74000		5.62774	5,949.02000	5.94902		5,627.740	20.57	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.74230		76.41773	8.78469	76.08506			22.28	24,377,255.87	319	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,208.83000		8.20883	7,959.41000	7.95941		8,208.830	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,218.13000		1.21813	1,301.38000	1.30138		1,218.130	22.87	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,057.83000		4.05783	3,894.67000	3.89467		4,057.830	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,527.61000		3.52761	3,697.12000	3.69712		3,527.610	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,976.78000		5.97678	5,767.43000	5.76743		5,976.780	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,137.95000		2.13795	2,261.27000	2.26127		2,137.950	22.59	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,696.26000		6.69626	6,472.57000	6.47257		6,696.260	22.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,781.71000		1.78171	1,890.69000	1.89069		1,781.710	22.68	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,190.53000		7.19053	6,957.80000	6.95780		7,190.530	22.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,572.95000		1.57295	1,672.89000	1.67289		1,572.950	22.74	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,449.91000		3.44991	3,304.32000	3.30432		3,449.910	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,182.23000		4.18223	4,369.31000	4.36931		4,182.230	22.24	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,978.70000		3.97870	3,817.72000	3.81772		3,978.700	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,604.52000		3.60452	3,776.21000	3.77621		3,604.520	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,018.16000		4.01816	3,856.10000	3.85610		4,018.160	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,565.90000		3.56590	3,736.51000	3.73651		3,565.900	22.31	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,177.92000		6.17792	6,371.39000	6.37139		6,177.920	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,030.93000		4.03093	3,889.03000	3.88903		4,030.930	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,273.19000		6.27319	6,468.33000	6.46833		6,273.190	21.62	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Call	4,064.29000		4.06429		3,921.55000	3.92155	4,064.290	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,225.42000		6.22542		6,419.72000	6.41972	6,225.420	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.82252		77.44370		8.86612	77.10666		21.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,097.78000		4.09778		3,954.21000	3.95421	4,097.780	21.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,767.05000		2.76705		2,667.45000	2.66745	2,767.050	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,450.55000		11.45055		11,692.60000	11.69260	11,450.550	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,721.16000		2.72116		2,622.86000	2.62286	2,721.160	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,585.84000		11.58584		11,829.19000	11.82919	11,585.840	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,744.04000		2.74404		2,645.09000	2.64509	2,744.040	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,518.06000		11.51806		11,760.76000	11.76076	11,518.060	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.90375		75.34738		8.94862	75.00573		21.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.98508		76.38093		9.05000	9.05000			0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	560.70000		0.56070		0.00000	0.00000	560.700		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	411.66000		0.41166		0.00000	0.00000	411.660		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	486.24000		0.48624		0.00000	0.00000	486.240		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			159.40652		159.40652		159.40070	159.40070			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	13,583.48000		13.58348		13,589.30000	13.58930	13,583.480		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	13,593.48000		13.59348		13,599.30000	13.59930	13,593.480		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	13,603.48000		13.60348		13,609.30000	13.60930	13,603.480		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	256.24000		0.25624		0.00000	0.00000	256.240		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.75376		159.75376		160.00000	160.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	236.24000		0.23624		0.00000	0.00000	236.240		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	246.24000		0.24624		0.00000	0.00000	246.240		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			128.41272		128.41272		128.41487	128.41487			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	1,577.28000		1.57728		1,575.13000	1.57513	1,577.280		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	1,587.28000		1.58728		1,585.13000	1.58513	1,587.280		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,597.28000		1.59728		1,595.13000	1.59513	1,597.280		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	231.26000		0.23126		0.00000	0.00000	231.260		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.24126		130.24126		130.00000	130.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	251.26000		0.25126		0.00000	0.00000	251.260		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 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	241.26000	0.24126	0.00000	0.00000	0.00000	0.00000	241.260		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			131.36155	131.36155	130.45474	130.45474					0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	6,628.45000	6.62845	7,535.26000	7.53526	6,628.450	6,628.450			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	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	6,638.45000	6.63845	7,545.26000	7.54526	6,638.450	6,638.450			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	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	6,648.45000	6.64845	7,555.26000	7.55526	6,648.450	6,648.450			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	222.13000	0.22213	0.00000	0.00000	222.130	222.130			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future			133.23213	133.23213	133.00000	133.00000					0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	242.13000	0.24213	0.00000	0.00000	242.130	242.130			0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	232.13000	0.23213	0.00000	0.00000	232.130	232.130			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.45138	89.85401	8.49758	89.47690				18.38	10,333,211.15	115	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,238.99000	79.23899	78,861.88000	78.86188	79,238.990	79,238.990		19.02	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	19.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.54259	87.58472	8.59029	87.20234				19.49	10,159,827.52	116	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,977.54000	3.97754	3,791.55000	3.79155	3,977.540	3,977.540		19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,597.48000	3.59748	3,793.87000	3.79387	3,597.480	3,597.480		19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,017.93000	4.01793	3,830.65000	3.83065	4,017.930	4,017.930		19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,558.01000	3.55801	3,753.11000	3.75311	3,558.010	3,558.010		19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,058.52000	4.05852	3,869.96000	3.86996	4,058.520	4,058.520		19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,518.86000	3.51886	3,712.68000	3.71268	3,518.860	3,518.860		19.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.62879	88.76058	8.67796	88.37313				19.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,915.24000	3.91524	3,755.99000	3.75599	3,915.240	3,915.240		18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,490.16000	6.49016	6,718.36000	6.71836	6,490.160	6,490.160		18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,849.17000	3.84917	3,691.85000	3.69185	3,849.170	3,849.170		18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,589.34000	6.58934	6,819.47000	6.81947	6,589.340	6,589.340		18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,882.13000	3.88213	3,723.84000	3.72384	3,882.130	3,882.130		18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,539.62000	6.53962	6,768.78000	6.76878	6,539.620	6,539.620		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.71271	86.42385	8.76336	86.03123				19.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,757.37000	2.75737	2,644.13000	2.64413	2,757.370	2,757.370		18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,546.41000	11.54641	11,825.79000	11.82579	11,546.410	11,546.410		18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,711.57000	2.71157	2,599.80000	2.59980	2,711.570	2,711.570		18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,679.89000	11.67989	11,960.74000	11.96074	11,679.890	11,679.890		18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,734.40000	2.73440	2,621.90000	2.62190	2,734.400	2,734.400		18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,613.02000	11.61302	11,893.14000	11.89314	11,613.020	11,613.020		18.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.79806	87.60933	8.85000	8.85000					0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	471.83000	0.47183	0.00000	0.00000	471.830	471.830		0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	319.90000	0.31990	0.00000	0.00000	319.900	319.900		0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	395.91000	0.39591	0.00000	0.00000	395.910	395.910		0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 01/08/2013	Bond Future			8.81596		78.96543		8.82691	78.87538		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,517.53000		68.51753	68,427.48000	68.42748	68,517.530		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	0.00000	0.000	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.90437		76.79522		8.91567	76.70385		23.01	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	924.00000		0.92400	918.46000	0.91846	924.000		22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,821.87000		10.82187	10,907.70000	10.90770	10,821.870		22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	939.25000		0.93925	933.58000	0.93358	939.250		22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,738.17000		10.73817	10,823.87000	10.82387	10,738.170		22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	908.93000		0.90893	903.52000	0.90352	908.930		22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,905.95000		10.90595	10,991.91000	10.99191	10,905.950		22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	17.60000		0.01760	0.00000	0.00000	17.600		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	97.16000		0.09716	0.00000	0.00000	97.160		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.98779		77.82617	9.00000	9.00000			0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	176.57000		0.17657	0.00000	0.00000	176.570		0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.92668		101.88675		8.92257	101.92983		0.00	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	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	12,677.80000		12.67780	12,634.72000	12.63472	12,677.800		0.00	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	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	12,548.25000		12.54825	12,505.17000	12.50517	12,548.250		0.00	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	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,418.95000		12.41895	12,375.87000	12.37587	12,418.950		0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,359.71000		13.35971	13,316.09000	13.31609	13,359.710		0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.01904		98.90305	9.01480	98.94667			0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,618.11000		13.61811	13,574.49000	13.57449	13,618.110		0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,488.78000		13.48878	13,445.16000	13.44516	13,488.780		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	64.61000		0.06461	0.00000	0.00000	64.610		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	36.47000		0.03647	0.00000	0.00000	36.470		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.10639		100.23085	9.10000	9.10000			0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	165.88000		0.16588	0.00000	0.00000	165.880		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,124.15000		19,124.15000	19,190.57000	19,190.57000			0.00	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	371.86630		0.03719	374.51600	0.03745	371.866		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	293.86630		0.02939	296.51600	0.02965	293.866		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	323.90190		0.03239	326.58940	0.03266	323.902		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	345.90190		0.03459	348.58940	0.03486	345.902		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	282.06240		0.02821	284.76160	0.02848	282.062		13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	404.06240		0.04041	406.76160	0.04068	404.062		13.73	0.00	0	0.00

**Total for Derivatives :** 1,966,243,884.03      128,735      2 126 807.00

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>i-Bonds</b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31260			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.73500	106.91111		6.73500	106.89187			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43353			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.18000	107.84829		8.18000	107.82481			752,560,000,000.00	92,000,000	51,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.01760			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.14220			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond		8.00000	48.06493		8.00000	48.05469			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.04500	98.18828		9.04500	98.16467			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.08500	104.08306		7.08500	104.06337			3,096,145,000.00	437,000	2,563,000.00
AB07	On 07/03/2014	Spot Bond		6.54500	104.57271		6.54500	104.55442			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50993			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.45500	107.94055		8.45500	107.91626			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.41849			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond		0.62000	137.25414		0.62000	137.23460			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.27000	130.36267		2.27000	260.79867			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.98193			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98348			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14636			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54508			0.00	2,000,000	2,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.56952			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.58568			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.34500	110.29024		7.34500	110.26863			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.76269			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.14500	105.52512		7.14500	105.50499			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.35810			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
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.39709			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14672			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.17703			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19241			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45262			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58455			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.24500	105.38212		6.24500	105.36428			157,505,145,000.00	25,221,000	13,279,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.01423			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.88657			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.07000	130.74534		5.07000	130.71113			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.94000	125.59739		2.94000	125.57166			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.57000	116.92736		2.57000	116.90452			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.22000	100.10610		4.22000	100.08199			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.75500	112.08934		10.75500	112.05744			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05175			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42659			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.45042			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.55457			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.02653		3.87000	110.00120			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	28.32202		100.00000	28.25341			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.01000	162.76084		2.01000	162.73152			0.00	0	3,000,000.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.25246		2.76000	152.22194			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.04000	164.82054		2.04000	164.79070			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	164.60164		2.18000	164.57121			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75125	71.29812		7.75125	71.27676			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
ABN34	On 29/01/2018	Spot Bond		7.75125	71.29812		7.75125	71.27676			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.21765		84.61000	16.19043			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.98000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.51517			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.08000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.44495		100.00000	43.36252			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.89000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.38000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.34000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.08000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.22091			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01030			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.53000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.68500	103.42037		6.68500	103.40180			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.32000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.84000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.43000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.48000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36088			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.87500	117.67479		6.87500	117.65319			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03566			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.42000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.57000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.67000	94.32017		2.67000	100.07826			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.69000	99.69257		2.69000	145.32158			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
ABN63	On 07/12/2033	Spot Bond		2.78000	110.76657		2.78000	187.63588			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.23500	91.32906		9.23500	93.59939			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.36000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.02000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.25039			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.73000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.39000	88.03950		9.39000	88.18990			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.83000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.33500	109.30387		9.33500	109.57333			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.56000	90.31205		8.56000	91.93572			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.80000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		100.00000	3.14341		100.00000	1.74254			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		100.00000	12.57364		100.00000	8.82163			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.05500	110.28705		8.05500	110.26339			1,788,210,000.00	222,000	1,478,000.00
ABS5	On 01/05/2015	Spot Bond		6.68500	104.44110		6.68500	104.42244			0.00	0	1,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.65000	98.76428		8.65000	98.74143			1,409,950,000.00	163,000	1,137,000.00
ABS7	On 11/09/2026	Spot Bond		9.59000	97.25379		9.59000	97.22904			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.33500	107.98161		7.33500	107.96048			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
ABSI1	On 11/06/2014	Spot Bond	4.00000		124.75161		4.00000	124.72244			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.32000		127.71096		1.32000	127.69032			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.08000		132.42411		2.08000	264.92406			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.56000		124.44513		0.56000	127.20277			3,360,000,000.00	6,000,000	4,000,000.00
ABSI4	On 31/01/2022	Spot Bond	1.91000		124.35771		1.91000	126.83308			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.28985			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		30.73268		100.00000	30.65823			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.07499			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.07499			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.03500		109.20387		11.03500	109.17201			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.47490			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.54617		100.00000	1.54243			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51497			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.08300			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.50924			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.21590		100.00000	9.19357			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.50469			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43482			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.75488		11.00000	57.73837			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.21590		100.00000	9.19357			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.10689			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.33557			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	100.56530			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
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59314			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65583			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56517			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58407			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59239			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.56826			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.56826			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59130			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55006			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59130			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.54523			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.48625			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53940			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.53123			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42776			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.53123			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57278			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.59147			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.59902			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.58392			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.49333			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55007			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.04000	105.28479		9.04000	105.39436			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.50477			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.35500	105.08071		7.35500	105.05975			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
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.47198			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.84560			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.60591			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	99.80158			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		4.63285	100.00000		4.62261			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.25719	100.00000		6.24342			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	76.73149			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	150.46586			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	150.51917			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.56513			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06583			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06583			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.80158			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95792			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.54619			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.54165			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.71105			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87711			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.71071			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34224			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.30343			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.65401			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03467			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42343			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
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.56741			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	100.60711			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.46758			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55548			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19713			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49491			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48200			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50705			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55396			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52745			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49718			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50553			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.33487		10.23000	103.30686			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51370			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50098			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70148			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29324			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.46992			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.12000	103.82075		9.12000	103.79545			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55163			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.93614		1.75000	108.03865			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50477			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53589			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
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55459			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51717			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.50743			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55085			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53214			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57327			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53589			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55832			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12180			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55085			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.53831			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.57034			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.58016			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.45571			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.46525			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50082			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.51220			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.58253			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.57178			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61433			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53962			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60836			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61060			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61433			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.26528			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
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.58448			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.58448			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.99010			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.79171			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50218			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49694			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93758			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.99329			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16497			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.51472			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.56271			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.38967		100.00000	6.37420			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02039			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13807			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21642			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.69000	98.83413		7.69000	98.81294			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.34000	103.98393		8.34000	103.96085			1,142,580,000.00	137,000	1,163,000.00
AIR02		On 30/04/2023	Spot Bond	9.03000	119.49793		9.03000	119.46910			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	40.52483		100.00000	40.42666			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
AIR03	On 09/03/2016	Spot Bond		6.98500	113.07739		6.98500	113.05630			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	45.93819		100.00000	45.82569			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.96103		100.00000	13.93012			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.94000	150.57580		2.94000	150.54489			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.57000	102.81887		4.57000	129.45986			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.09776			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62311			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65073			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.62263			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38520			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.59000	107.88552		8.59000	107.86073			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01646			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91219			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	84.61190		100.00000	84.42090			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.35087			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.06000	112.68190		7.06000	112.66054			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.33921			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.56582			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.59000	103.07562		6.59000	103.05720			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30697			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.12500	104.37987		7.12500	104.35991			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.50500	107.89345		8.50500	107.86891			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.39568			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.66816	105.00361		10.66816	103.15044			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
BAYA04		On 30/09/2015	Spot Bond		10.66631	102.16253	10.66631	101.44891			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.69816	102.04065	10.69816	101.38159			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.46133			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.73022	101.79925	10.73022	101.30157			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.60066	101.19078	11.60066	101.15908			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.47277			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.47277			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.47284			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		10.91816	100.76275	10.91816	100.62474			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.84499	103.44946	10.84499	101.41360			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.66631	102.16253	10.66631	101.44891			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.78148	102.32152	10.78148	101.63208			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		9.95611	95.10677	9.95611	101.15162			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.44764			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.43859			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.43859			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.41391			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.45992	100.68907	10.45992	100.57964			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.28000	99.99817	11.28000	99.93733			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.05041			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		10.22500	65.44970	10.22500	97.24630			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	92.44505			0.00	0	0.00
BAYA28		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.31955			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.40427			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
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.74165		12.22500	100.44973			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.43187			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.99000	62.87620		10.99000	97.44024			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41840			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42962			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42962			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	98.48805			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41302			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31240			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.66816	104.98007		13.66816	103.23711			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.92117	101.88175		14.92117	101.87351			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.81327	101.91599		13.81327	101.38267			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.57445			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.57445			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.57445			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.59657			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.13751		100.00000	9.12018			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.57146		100.00000	19.52405			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.81223		100.00000	17.76908			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.99521		100.00000	10.96857			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.99521		100.00000	10.96857			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.29373		100.00000	13.26152			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.51878		100.00000	11.49089			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	63.35866		100.00000	63.23845			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01444			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
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47295			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.48436			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.98000	104.98237		1.98000	168.77665			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.95000	95.96866		7.95000	141.91630			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.95000	97.25460		7.95000	142.19683			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.33500	100.21442		8.33500	100.19207			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.59833			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.13965			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	101.33817			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.80096			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.51933			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	60.96949		100.00000	60.82179			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond		100.00000	69.97834		100.00000	104.68070			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.74000	99.78970		7.74000	99.76911			46,440,000,000.00	6,000,000	3,200,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01195			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93171			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93009			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92470			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91933			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90411			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	6.83833		100.00000	6.82158			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
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36384			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43939			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47176			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48255			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61204			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.78463			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.68907		100.00000	6.67268			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.68907		100.00000	6.67268			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.52116			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56594			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57814			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.10500	105.15661		8.10500	105.13391			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61474			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67964			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.82089		100.00000	3.81163			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.82089		100.00000	3.81163			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.37000	108.40143		6.37000	108.38265			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.26535			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.77554			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.31551			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.62296			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89470			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.29810		100.00000	7.28042			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.07105			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89785			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
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.94972			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04394			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.43544			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.07750			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.55017			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	10.45741		100.00000	10.43208			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.94500	110.06768		6.94500	110.04727			673,665,000.00	97,000	1,103,000.00
CBL08		On 02/11/2016	Spot Bond	9.15500	116.72223		9.15500	116.69384			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.24371			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.47828			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.85500	106.13724		8.85500	106.11225			575,575,000.00	65,000	7,435,000.00
CBL12		On 06/09/2018	Spot Bond	10.90000	105.74176		10.90000	105.71128			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.03397			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.15000	106.96961		11.15000	106.93756			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.41978			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.04500	102.82263		9.04500	102.79791			2,396,925,000.00	265,000	1,435,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.47395			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.59000	102.16413		11.59000	102.13234			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46453			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.89588			0.00	4,000,000	2,000,000.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.33080			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.88500	94.94426		9.88500	94.91937			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.78000	118.34812		9.78000	118.31725			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.63000	114.36977		9.63000	114.34039			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.07000	118.64421		9.07000	118.61562			399,080,000,000.00	44,000,000	27,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08230			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.40500		105.12076		11.40500	105.08908			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.47159			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55545			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.86163			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.84044			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.96321			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	101.06848			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.02548			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.00310			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.51227			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.48573			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.12133			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.10717			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.05598			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.53879			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.59500		105.16188		10.59500	105.13191			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.17500		103.60806		8.17500	103.58519			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.50698			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.70163			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.97428			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.97428			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.37398			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
CLN162	On 20/09/2015	Spot Bond	100.00000	21.74258	100.00000	21.68991				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.56609	100.00000	21.51385				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56519				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	69.46666	100.00000	69.29838				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.97383	100.00000	55.83823				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.10455				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75264				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.48359	10.11000	100.45666				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75264				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18461				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13177				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.22693				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	101.11167	2.76000	113.01812				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	109.91460	3.14000	113.02633				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.14603	8.25000	103.12336				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	100.75264				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75264				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
CLN198		On 13/09/2021	Spot Bond	3.10000	117.99279		3.10000	112.61511			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.70974		2.40000	112.34707			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81712			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.77003			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10374			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10519			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.93500	103.78979		7.93500	103.76773			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12694			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12507			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.92334			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.92742			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.98500	103.96373		7.98500	103.94150			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.98500	103.96373		7.98500	103.94150			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	8.03500	102.81581		8.03500	102.79369			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58033			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64531			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01630			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01630			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.55268		100.17539	63.39848			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.81341			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18292			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58916			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99772			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
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.06794			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.72807	9.35000	103.70189			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.72807	9.35000	103.70189			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.94375			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.94657			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	101.69435			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59953			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66012			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39351			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39351			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39351			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39351			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39351			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.40423			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42193			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42193			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42193			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42193			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42193			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42490			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.92000	106.19279	8.92000	106.16761			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68336			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.02255			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49838			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
CLN267	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.49838			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.51578			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66729			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.56564			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78038			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52840			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52466			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53875			0.00	5,000,000	5,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.04508			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.22212			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.15589			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53724			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.72960			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78436			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.48600			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.37434			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.50968			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59568			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59568			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59568			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59568			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.32238			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.94499			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49020			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49020			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
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48427			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37455			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48427			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19583			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62342			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37459			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37459			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36891			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.56827		100.00000	6.55236			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	100.60314			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
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	101.38713			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.51500	95.43364		10.51500	95.95129			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.03500	94.83168		11.03500	97.57083			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35086			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.62327			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.35192			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88261			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.70954			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
CLN321	On 30/04/2018	Spot Bond		8.80500	100.94876		8.80500	101.86699			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53962			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88129			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	100.56730			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57850			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.62178			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16500			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63992			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63992			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63992			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.63362			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45672			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.93499		100.00000	27.87249			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.93499		100.00000	27.87249			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.19776		7.01000	36.81039			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	146.45741			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	0.00071		100.00000	0.00071			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00071		100.00000	0.00071			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.33500	100.21442		8.33500	127.70961			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.95000	32.29416		7.95000	141.91630			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.95000	32.68227		7.95000	142.19683			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.22400			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.08911			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
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16357			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16357			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58786			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54552			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55390			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55085			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88261			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49543			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.48500	113.33656		8.48500	109.83649			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.50500	103.00874		8.50500	102.98530			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.79500	116.47974		9.79500	116.44931			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.93500	107.32537		7.93500	107.30255			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.38500	110.94270		9.38500	110.91506			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.82500	98.22757		9.82500	98.20183			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.68000	99.42826		10.68000	99.39999			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.68000	92.12064		10.68000	92.09447			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92363			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.96271			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83146			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38239			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.80373			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.51704			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.24500	93.55357		12.24500	91.88353			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.94295		100.00000	11.90567			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.82967			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
DENG44	On 29/09/2017	Spot Bond		7.78000	98.17020		7.78000	99.17995			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.15616			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.09117			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.39471			0.00	10,000,000	5,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41480			0.00	10,000,000	5,000,000.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.37442			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.93500	104.29680		6.93500	104.27712			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.73500	122.87017		6.73500	122.84793			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.00000	111.50458		8.00000	111.48042			628,472,000,000.00	78,559,000	47,122,000.00
DV23	On 27/02/2023	Spot Bond		8.47500	113.79344		8.47500	113.76735			1,221,222,075,000.00	144,097,000	145,919,000.00
E170	On 01/08/2020	Spot Bond		7.66000	137.57152		7.66000	137.54295			275,760,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.10959			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16615			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26385			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.32858			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.02894			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99979		0.00010	130.62989			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.12000	114.35359		2.12000	114.33268			0.00	0	16,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	101.35282		2.17000	101.33415			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.23500	111.75010		9.23500	106.45538			205,017,000,000.00	22,200,000	11,100,000.00
EMM02	On 11/03/2021	Spot Bond		9.13500	112.34941		9.13500	112.32215			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.73000	104.15598		9.73000	104.12909			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.28000	93.09830		10.28000	96.22198			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05773			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.15524			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
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.84775			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	56.14331		100.00000	56.00730			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.07705		100.00000	58.93393			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	93.96463		100.00000	93.72972			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	89.28378		100.00000	89.07170			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.74355		3.00000	127.71717			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.89500	104.09200		10.89500	104.06199			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.82474			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.80440			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.18957			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.51000	84.51782		9.51000	99.14441			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29685			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18713			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15861			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32216			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.28440			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.05195			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09423			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12808			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.05703			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.06625			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.11664			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.37500	105.65548		6.37500	105.63736			76,500,000,000.00	12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.29000	110.01107		7.29000	109.98955			3,660,972,390,000.00	502,191,000	254,888,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		8.03500	112.73764		8.03500	112.71311			409,785,000,000.00	51,000,000	250,059,000.00
ES26	On 02/04/2026	Spot Bond		8.51500	97.19411		8.51500	97.17197			639,870,225,085.00	75,146,239	43,463,000.00
ES33	On 15/09/2033	Spot Bond		9.23500	86.80685		9.27500	86.46817			5,677,114,665,000.00	614,739,000	906,491,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02326			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01694			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40800			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.22773			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.53507			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.36606		100.00000	12.33610			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.03382		100.00000	12.00467			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20803			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25163			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.39109			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.46950			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.98500	105.26884		6.98500	105.24920			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.99000	98.57076		8.99000	98.54709			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60857			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60851			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.64347			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.08009			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.79000	105.76968		10.79000	105.73932			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.93616			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	79.66138		100.00000	79.47604			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.01000	125.06504		2.01000	125.88127			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.11000	132.09602		2.11000	264.26748			1,266,000,000.00	600,000	300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond		2.67000	99.93290		2.67000	145.67199			534,000,000.00	200,000	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	112.59492		2.67000	190.73364			534,000,000.00	200,000	100,000.00
FRBN04	On 15/09/2015	Spot Bond		7.14500	117.09830		7.14500	117.07597			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.85682		100.00000	32.78451			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.85682		100.00000	32.78451			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11300	56.28818		8.11300	55.58989			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.92561		9.50300	35.03966			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.71456		9.73000	33.79299			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	84.47521		100.00000	84.28279			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15684			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.63034			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93900			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58437			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.58270			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.58270			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.13762			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.55440			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66352			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.78749			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56525			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62726			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71847			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.97931		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.97931		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61433			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75555			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81843			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58224			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.92080			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90614			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60314			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.98337	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.71551			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85680			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.64563			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.69025			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.81326			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.75332			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.84942			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.90247			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.81103			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.78515			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.70140			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.68802			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.86859			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85753			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82728			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.87006			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.73479			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	11.40455	100.09221	11.37690			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.54113			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.91203			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.66024			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.74630			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.44859			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.71089			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.61205			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	100.61964			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.55991			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.56954			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.76666			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.26472			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.60758			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.26472			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.59531			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.55832			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	51.13470	13.22500	51.11662			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.52241			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.25561			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.25561			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.52316			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.80690			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.55010			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
FRC169	On 31/01/2025	Spot Bond		3.62500	87.86308		3.62500	90.95790			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	100.57701			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57701			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.22150			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35086			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.75809			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99985			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		100.00000	8.18696		100.00000	1.01104			0.00	0	100,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.91878			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61427			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61056			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.81596			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.91472			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51610			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61060			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.25000	122.16648		3.25000	114.73495			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62262			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62942			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.23000	111.50580		3.23000	114.90547			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.95488		0.90000	118.62253			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.25000	108.36046		3.25000	114.73495			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	106.41097		1.88000	121.69755			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	106.95652		1.95000	123.55341			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.83363			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
FRC77	On 15/06/2016	Spot Bond	100.00000		21.70207	100.00000	21.64950				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.00014				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.87006				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.23978	4.73000	111.21160				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.88624				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.53490				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.61812				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.82515				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.72980				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.70115				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.56571				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.80531				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	100.56499				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.94564				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.86662				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.64225				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.41603	100.00000	8.39564				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.14432				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.32500		102.95228	10.32500	102.08683				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.13619				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.13500		103.12444	7.13500	102.25517				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.07454				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.31943				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
FRE2E	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.54032			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.81157			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.98182			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000		139.37847		4.02000	139.34588			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.94523			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.64579			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.06434			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.55717			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.23745			0.00	0	300,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.54520			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.02129			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.62000		126.66559		2.62000	253.40003			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.12000		131.98688		2.12000	264.04906			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.84000		124.40647		2.84000	248.87908			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.38000		104.12542		2.38000	122.43007			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.50121			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.91000		122.97685		1.91000	122.95494			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98122			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.18988			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.65599			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.39062			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.44774			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.88000		91.57714		2.88000	91.55841			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.90083		100.00000	0.89865			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.81310		104.97509	13.77815			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
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.28019			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.93319		101.07593	17.88932			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.01219		100.44759	9.98783			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55569			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.34546		100.76967	16.30560			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34991			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27064			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19749			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.50000	100.15954		2.50000	100.14017			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.42585			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.53127			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23738			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.34000	97.45036		2.34000	103.46805			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.09419			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.37000	97.12906		2.37000	103.15458			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.08056			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57568			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	129.79421		2.32000	329.07274			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.49307			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.87000	106.03256		5.87000	106.01590			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.23500	106.90247		6.23500	106.88463			34,916,000,000.00	5,600,000	644,000.00
FRX16	On 15/09/2016	Spot Bond		7.19500	104.96200		7.19500	104.94184			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.59500	106.06869		7.59500	106.04720			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
FRX18	On 14/04/2018	Spot Bond		7.78000	113.33789		7.78000	113.31427			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.36000	104.66317		8.36000	104.63988			2,156,880,000.00	258,000	942,000.00
FRX23	On 28/02/2023	Spot Bond		9.35500	92.51776		9.35500	92.89543			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.38000	110.59074		9.38000	110.56305			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.07000	99.21134		10.07000	99.18443			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.23500	81.15572		10.23500	81.13358			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24785			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.19933			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15188			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.85500	104.50466		8.85500	104.47993			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	101.15470			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.12918			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.13008			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.88439			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		100.00000	99.99952		100.00000	99.99946			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.79768			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.71097			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.76144			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			25,485,000,000,000.00	254,850,000	254,850,000.00
GRD193	On 31/10/2013	Spot Bond		100.00000	99.99912		100.00000	99.99905			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.13023			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.16886			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
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.43041			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.46484			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.53142			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.14029	100.00000	3.13334			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.61405			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.72880			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	100.69766			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.11614			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.01185			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.67619			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.53149			0.00	0	5,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.67276			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.33279			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.47361			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.64040			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.39306			0.00	0	0.00
HILC04		On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.33967			0.00	0	0.00
HILC05		On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12125			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	101.41891			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.41891			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B6	On 19/07/2013	Spot Bond	100.00000		55.14500	100.00000	109.98866				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.62196				0.00	0	1,361,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98239				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.52423		101.97614	7.52423	101.81506				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.49304				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.68359				0.00	0	176,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98143				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.87743		101.96425	7.87743	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.58878				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.79453				0.00	0	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98020				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.32830		101.95436	8.32830	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.92851				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.94245				0.00	0	35,000,000.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.97869				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	102.12734				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	102.62036				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.01777				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01964				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.02197				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.81000		114.89362	7.81000	114.86931				2,233,660,000.00	286,000	33,914,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		134.52488	1.89000	269.12818				0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		137.69885	1.87000	269.57538				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.25500		104.26589	9.25500	104.23982				1,638,135,000.00	177,000	13,243,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25000		104.31186	9.25000	104.28580				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
I2025	On 31/01/2025	Spot Bond		1.67000	110.77668		1.73000	110.08176			1,707,731,980,000.00	1,022,594,000	874,789,000.00
I2038	On 31/01/2038	Spot Bond		2.18000	108.64610		2.18500	108.52480			370,600,000,000.00	170,000,000	559,957,000.00
I2046	On 31/03/2046	Spot Bond		100.00000	2.52781		100.00000	2.51387			0.00	0	220,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	109.03988		2.44500	107.56895			929,853,400,000.00	389,060,000	261,849,996.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.03500	108.68821		7.03500	108.66778			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.04183			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87693			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64470			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02713			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.88000	104.16248		6.88000	104.14333			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.53500	107.91465		7.53500	107.89297			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.20500	110.19470		8.20500	110.17062			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.81000	103.23691		6.81000	103.21802			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.93547			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.00955			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.21446		3.87000	110.18895			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.35500	105.92272		7.35500	105.90159			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28155			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.36454			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.11597		0.72000	126.52003			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.98000	107.30157		1.98000	126.16595			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27676			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.23988			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.90500	105.89092		7.90500	105.86849			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
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70326			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31300			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09454			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.42000	98.80241		8.42000	98.78014			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.90000	92.07428		8.90000	92.05250			2,100,400,000.00	236,000	696,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91791			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.00500	85.72254		8.00500	99.54129			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00206		100.00000	0.00206			100,000,000,000,000.00	1,000,000,000	500,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.23546		5.00000	101.22180			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.23546		5.00000	101.22180			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.33234		5.00000	102.31838			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.23546		5.00000	101.22180			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.37619		4.00000	101.36528			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32419			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25892			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40043			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.03500	111.86281		9.03500	111.83582			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34493			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34493			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.29691			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.93918		100.00000	7.91995			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.85091			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.16143			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.94952			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.03500	102.82241		9.03500	102.79773			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
IN04E		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.81556			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.99570			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.18195			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.70935			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.44084	100.00000	4.42601				0.00	0	0.00
IN212U		On 25/07/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
IN218U		On 19/09/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
INA335		On 27/08/2013	Spot Bond	5.35000	99.43161	5.35000	99.37367				0.00	0	0.00
INA336		On 03/09/2013	Spot Bond	5.45000	99.31784	5.45000	99.25896				0.00	0	0.00
INA338		On 17/09/2013	Spot Bond	5.45000	99.11206	5.45000	99.05343				0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.45000	98.99486	5.45000	98.93637				0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
IND330		On 23/07/2013	Spot Bond	5.25000	99.94250	5.25000	99.88506				0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.35000	99.73686	5.35000	99.67857				0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.35000	99.63490	5.35000	99.57673				0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.35000	99.53315	5.35000	99.47510				0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.45000	99.21484	5.45000	99.15609				0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	98.90714	5.45000	98.84875				0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	98.80500	5.45000	98.74673				0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				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
IND344	On 29/10/2013	Spot Bond	100.00000		78.15846	100.00000	77.99145				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		77.00422	100.00000	76.84211				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		75.88358	100.00000	75.72614				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		74.79508	100.00000	74.64213				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		73.73737	100.00000	73.58871				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		72.70916	100.00000	72.56461				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		71.70923	100.00000	71.56863				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		70.73643	100.00000	70.59961				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.20332				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		97.07447	100.00000	96.81698				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.39283				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.66816		103.86637	10.66816	102.46884				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.66816		101.34312	10.66816	100.96489				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.51244				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.99969				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.50176				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.88764	6.50000	101.86984				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.59568				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.35040				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.75337				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		23.79059	100.00000	23.73295				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		15.22597	100.00000	15.18909				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.89458				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.89458				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.00252				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
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11070			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.21561			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.74371			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78251			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60431			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60874			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59695			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.43368			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.41910			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09211			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.09921			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.74371			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54993			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40853			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.25829			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08795			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33223			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33223			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.03544			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	64.27015		100.00000	64.11445			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41392			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.48626			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			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
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.92010			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01159			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01276			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01359			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.04500		104.70527		8.04500	104.68271			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.59500		104.37004		6.59500	104.35164			521,005,000.00	79,000	99,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.89574			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.45500		107.57626		8.45500	107.55206			155,977,840,000.00	18,448,000	6,492,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.23577			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.19383			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52256			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.21500		104.83894		8.21500	104.81588			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.88076			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.90637			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.07000		98.89694		3.07000	116.28027			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.85000		94.26095		3.85000	126.59188			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.78422			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33473			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.14681			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.11007			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.75621			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.43956			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.01533			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		89.25538		3.73000	90.01425			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		89.18097		3.73000	95.62044			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
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.81810			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.90259			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.49000	111.02646		11.49000	110.99276			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.92521			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.85000	93.26060		3.85000	126.59188			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.70771		5.35000	99.64945			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.45000	99.28839		5.45000	99.22954			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.67398		5.45000	98.61587			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	75.56936		100.00000	75.41322			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
IVA347	On 21/11/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.29209				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.46842				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.47951				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.38091				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24179				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53738				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.28463				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.23003				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.08932				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00719				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.98529				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.11478				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.86672				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10944				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.11024				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11186				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10459				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.20362				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.24671				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	93.40102	100.00000	93.16456				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
JDC03U	On 29/01/2014	Spot Bond	100.00000		62.44972	100.00000	62.29678				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		59.00554	100.00000	58.86260				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		59.69323	100.00000	59.50686				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		56.56895	100.00000	56.46162				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.51078				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.93555	100.00000	9.91148				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		30.65939	100.00000	30.58430				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.01345				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.91148	100.00000	9.88747				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.01646				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		40.63380	100.00000	40.50694				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.96662				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.78192				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000		145.61860	8.33000	145.58631				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.17099				0.00	56,000,000	56,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.96675				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.55500		100.30762	8.55500	100.28440				5,954,280,000.00	696,000	3,288,000.00
LGL03	On 03/04/2018	Spot Bond	8.60500		67.25890	8.60500	98.51959				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.22241	8.00000	101.20083				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.97138				0.00	24,000,000	12,000,000.00
LHL02	On 13/12/2015	Spot Bond	11.28500		99.82796	11.28500	99.79803				221,186,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06562				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.20369				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.11009				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
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.89984				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.64422				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.23122				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.78578				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01433				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.20859				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17105				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.03197				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.84565				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.56743				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.63776				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.30994				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53468				0.00	0	300,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.56674				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.05923	100.00000	64.89990				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	63.53347	100.00000	63.37956				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.52440	100.00000	55.38988				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.10644	100.00000	36.01898				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.15791	100.00000	31.08242				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.17130	100.00000	9.14908				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.39087	100.00000	22.33662				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.34000	105.41855	8.34000	105.39502				1,017,480,000.00	122,000	398,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.69247				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
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58828			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.64036			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.78553			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.79938			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.86859			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.23226			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.24394			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.69000	104.96431		7.69000	104.94266			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.41000	104.35550		8.41000	104.33214			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.21000	105.00476		9.21000	104.97907			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.88500	105.33040		5.88500	105.31371			136,532,000,000.00	23,200,000	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47431			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49327			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.25000	105.46372		9.25000	105.43752			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.18500	105.47969		7.18500	105.45946			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89350			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.61500	101.70713		8.61500	101.68369			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.85432			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.31500	101.67147		8.31500	101.64885			2,203,475,000.00	265,000	3,295,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.36500	103.75580		6.36500	103.73813			4,239,090,000.00	666,000	3,188,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	67.21915		100.00000	67.09559			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.23500	104.01224		7.23500	103.99216			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.26000	106.40178		8.26000	106.37839			1,734,600,000.00	210,000	1,596,000.00
MTN05	On 28/10/2013	Spot Bond		5.57500	102.32152		5.57500	102.30613			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
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.88717			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.85495		100.00000	6.83835			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18161		100.00000	0.18117			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.17720		100.00000	7.15981			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.26508		100.00000	7.24748			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.67934		100.89771	6.66302			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.76730		100.61875	6.75080			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	101.04661			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.05723			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08379			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10160			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.12107			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.13875			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.14746			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.25395			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.37791			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.18161		100.00000	0.18117			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.18161		100.00000	0.18117			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.67500	98.73127		8.67500	98.70849			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30657			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.75016			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14387			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.84819			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.36583			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
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.91944			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.83500		110.92985		6.83500	110.90959			902,220,000.00	132,000	2,398,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.00184			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.59000		117.21073		8.59000	117.18395			3,341,510,000.00	389,000	1,893,000.00
NBK4	On 28/10/2024	Spot Bond	10.50500		32.41862		10.50500	32.40974			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.28500		106.25737		7.28500	106.23660			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98210			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.98085			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.67000		103.78009		6.67000	103.76159			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.77706			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.48500		107.45837		7.48500	107.43692			1,235,025,000.00	165,000	697,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42502			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	101.01728			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.40977			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19620			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01662			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.86206			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	84.01576			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.81304			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	99.87612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.86382			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.50114			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01896			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.05130			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83853			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98544			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75086			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.25423			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23059			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.51787			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.48756			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.17211			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46897			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45941			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45904			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.98500	108.51386		7.98500	108.49078			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.14500	103.99647		5.14500	103.98194			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.14500	105.43328		6.14500	105.41566			2,562,465,000.00	417,000	1,393,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15403			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.70500	115.41165		11.70500	115.37598			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.74332			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03931			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.13000	158.41256		2.13000	158.38350			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.30000	110.04245		8.30000	110.01773			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.55156			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.55156			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.93000		109.07607		8.93000	109.25546			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99848			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.37876			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.94581			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.93642			0.00	0	5,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97526			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.13000		109.06235		9.13000	110.70625			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.01412			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97531			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.99854			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.33000		109.04902		9.33000	109.22181			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.07619			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02964			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.01406			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.30842			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21396			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.04509			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		135.58606		3.94500	135.55453			19,440,960,000.00	4,928,000	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.48500		106.00341		6.48500	105.98503			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.08000		119.48668		8.08000	119.46082			51,712,000,000.00	6,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.46500		126.63414		8.46500	126.60562			77,878,000,000.00	9,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.02500		165.70981		2.02500	165.67987			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.01000		128.29056		9.01000	128.25967			55,862,000,000.00	6,200,000	3,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.99974				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.99977				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.79271				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.40728				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.88144				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.55894				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.44849				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.08102				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.39601				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.39095	100.00000	17.34883				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.64431	100.00000	18.59915				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.68771	100.00000	18.64244				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.71375	100.00000	18.66841				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.33863	100.00000	19.29178				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.03294	100.00000	19.98440				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.37236	100.00000	24.31331				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.26500	107.55073	6.26500	107.53262				4,185,020,000.00	668,000	4,288,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.67482	100.00000	6.65865				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.46000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.64116	100.00000	28.57178				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.62716	100.00000	9.60384				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.89573				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.56322				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.22822				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	97.03681	100.00000	96.79360				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
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.00475				0.00	12,000,000	3,000,000.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81468				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.35371				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.08522				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.49033				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.48146				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64491				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.54141				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51046				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.49194				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.53248				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.57231				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.53461				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.51128				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60643				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56275				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.53381				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.91625				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.97800				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.00578				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.06752				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.33296				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.39468				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.13807				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56931				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
R009	On 15/09/2014	Spot Bond	6.03500		112.82793		6.03500	112.80971			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76500		93.63252		5.76500	93.61806			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000		38.88216		7.75000	38.87408			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.98000		119.61362		6.03500	119.47393		185,405,737,920,000.00	31,004,304,000	16,392,699,000.00	
R158	On 15/09/2015	Spot Bond	6.03500		119.49323		6.03500	112.80971			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.93500		88.14466		5.93500	88.13065			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.03500		125.77377		6.03500	125.75346			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.86500		83.31594		5.86500	83.30285			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.09500		104.80981		5.09500	104.79520			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.87000		122.35121		7.93000	121.76268		284,968,182,620,000.00	36,209,426,000	14,539,939,300.00	
R187P	On 21/12/2026	Spot Bond	7.67000		36.40986		7.67000	36.40237			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000		34.14747		7.59000	34.14052			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		275.74717		1.62000	275.24114		278,421,760,000.00	174,013,600	148,456,000.00	
R201	On 21/12/2014	Spot Bond	5.36000		105.24918		5.39500	105.18500		12,658,176,000,000.00	2,361,600,000	1,114,035,000.00	
R202	On 07/12/2033	Spot Bond	2.16000		205.98599		2.18000	205.32390		5,077,398,085,920.00	2,350,647,262	1,544,068,200.00	
R2023	On 28/02/2023	Spot Bond	7.57000		104.17059		7.62500	103.77641		64,838,049,240,000.00	8,565,132,000	5,196,390,000.00	
R203	On 15/09/2017	Spot Bond	6.71000		108.31753		6.75500	108.13177		79,496,785,390,000.00	11,847,509,000	6,502,693,147.00	
R2037	On 31/01/2037	Spot Bond	8.50000		100.00000		8.50000	14.13920		11,781,000,000,000.00	1,386,000,000	653,000,000.00	
R204	On 21/12/2018	Spot Bond	6.94000		105.32695		6.99000	105.07827		122,604,906,220,000.00	17,666,413,000	5,965,145,999.00	
R2048	On 28/02/2048	Spot Bond	8.90500		101.68014		8.90500	101.65607		48,200,013,355,000.00	5,412,691,000	3,021,760,500.00	
R205	On 31/03/2014	Spot Bond	100.00000		56.45084		100.00000	56.31409			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.36000		101.07821		5.39000	101.04911		27,208,366,415,040.00	5,076,187,764	2,532,800,000.00	
R207	On 15/01/2020	Spot Bond	7.19000		100.38428		7.25000	100.05808		67,300,696,859,880.00	9,360,319,452	4,470,946,105.00	
R208	On 31/03/2021	Spot Bond	7.32000		98.70405		7.38500	98.31562		92,309,174,760,000.00	12,610,543,000	8,037,411,112.00	

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 31/03/2036	Spot Bond	8.64000		78.25575		8.68000	77.91754			194,212,188,000,000.00	22,478,262,500	9,569,258,500.00
R210	On 31/03/2028	Spot Bond	1.95000		158.99694		1.95000	158.96855			375,492,000,000.00	192,560,000	435,826,000.00
R211	On 31/01/2017	Spot Bond	0.02000		129.55575		0.02000	129.53939			2,944,560,000.00	147,228,000	108,882,000.00
R212	On 31/01/2022	Spot Bond	1.32000		132.64083		1.41000	131.71748			3,442,520,400,000.00	2,607,970,000	1,136,944,000.00
R213	On 28/02/2031	Spot Bond	8.43500		89.62535		8.48000	89.23664			105,976,656,933,700.00	12,563,919,020	6,232,314,000.00
R214	On 28/02/2041	Spot Bond	8.81000		78.68201		8.81000	78.66358			145,980,633,990,000.00	16,569,879,000	8,841,743,000.00
R224C	On 15/09/2013	Spot Bond	5.15500		99.18750		5.15500	99.17361			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.25500		96.64641		5.25500	96.63279			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.36500		94.05530		5.36500	94.04177			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.09500		90.52697		6.09500	90.51220			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.93500		88.14466		5.93500	88.13065			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.85500		85.78133		5.85500	85.76787			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.86500		83.31594		5.86500	83.30285			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.43000		97.74608		5.43000	97.73187			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.45000		95.15557		5.45000	95.14159			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.40000		92.69558		5.40000	92.68208			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.00500		89.24311		6.00500	89.22869			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.87500		86.90720		5.87500	86.89345			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.85500		84.47512		5.85500	84.46180			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.91500		81.90885		5.91500	81.89580			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.73000		77.12784		6.73000	77.11389			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.78000		74.45750		6.78000	74.44394			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.99500		71.28296		6.99500	71.26958			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.97500		68.94632		6.97500	68.93340			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.95500		66.69916		6.95500	66.68670			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
R336C	On 21/12/2019	Spot Bond		6.94500	64.49767		6.94500	64.48564			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.21000	61.23833		7.21000	61.22648			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.19000	59.19227		7.19000	59.18085			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.30500	56.63792		7.30500	56.62682			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.27500	54.77551		7.27500	54.76481			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.24500	52.98969		7.24500	52.97939			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.21500	51.27696		7.21500	51.26703			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.17500	49.68154		7.17500	49.67197			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.13500	48.15439		7.13500	48.14517			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.87000	43.03330		7.87000	43.02422			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.83000	41.58649		7.83000	41.57777			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.79000	40.20384		7.79000	40.19545			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.75000	38.88216		7.75000	38.87408			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.71000	37.61844		7.71000	37.61067			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.67000	36.40986		7.67000	36.40237			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.63000	35.25371		7.63000	35.24650			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.59000	34.14747		7.59000	34.14052			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81334			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03011			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11647			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14240			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		100.00000	13.74050		100.00000	100.00000			64,500,000,000,000.00	645,000,000	365,000,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.58899		100.00000	12.55849			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.78045		100.00000	2.77364			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.75276			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
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67093			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65022			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74710			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.62062			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36129			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68281			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43157			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	90.74306		100.00000	90.52440			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37735			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.61389			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06566			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.22441			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.89462			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.37067			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93721			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11752			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81283			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	102.41795			0.00	10,000,000	5,000,000.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48555			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.45115			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.18266			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.18266			0.00	0	0.00
RP009	On 16/07/2013	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
RP010		On 23/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.13346			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.73193			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.16262			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58346			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.65384			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99968			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92304			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.24047		12.35000	108.20464			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82545			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	102.44122			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.66739		100.00000	13.63428			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
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76843			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	100.00000	32.56409		100.00000	32.25331		36,355,900,000,000.00	363,559,000	125,000,000.00	
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.03034			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15867			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	99.95706		5.25000	99.94276			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.03990		100.00000	1.03741			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	5.65992		100.00000	5.64621			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.34851		100.00000	13.24959			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.43358			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	103.27155			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.68500	109.54232		8.68500	109.51688		18,803,025,000.00	2,165,000	5,097,000.00	
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.30341			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
SBK12	On 24/11/2016	Spot Bond		7.33500	111.80726		7.33500	111.78538			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.10537			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.80500	104.29304		8.80500	104.26849			528,300,000,000.00	60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.90680			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.59848			0.00	21,500,000	26,500,000.00
SBK17	On 31/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.58038			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.88235			0.00	0	272,706.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.88502			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.33500	105.34667		7.33500	105.32606			1,745,730,000.00	238,000	12,296,000.00
SBK9	On 10/04/2018	Spot Bond		8.59000	101.54760		8.59000	101.52427			1,331,450,000.00	155,000	5,097,000.00
SBK111	On 09/04/2014	Spot Bond		1.62000	132.84806		1.62000	132.82552			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		0.90120	100.00000		-0.90120	166.06350			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.49500	116.35670		7.49500	116.33345			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.35500	116.65257		7.35500	116.62968			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.28500	116.80089		7.28500	116.77819			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.15500	103.13627		8.15500	103.11387			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.43000	116.49394		7.43000	116.47086			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.39500	116.56793		7.39500	116.54494			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53736			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56724			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.55149			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28552			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	96.98831		100.00000	96.73705			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.80500	106.69829		7.80500	106.67610			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.22401			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43144			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
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44105			0.00	0	0.00
SBS17		On 23/06/2018	Spot Bond	100.00000	1.83699		100.00000	1.83292			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.45735			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.03500	107.09350		9.03500	107.06765			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.58000	105.17667		9.58000	105.14992			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.28625			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46306			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.31846			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.01574			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.48000	103.09967		8.48000	103.07641			8,963,360,000.00	1,057,000	4,881,000.00
SBS3		On 25/05/2026	Spot Bond	8.63000	97.90722		8.63000	97.88474			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.08500	98.68327		9.08500	98.65944			2,289,420,000.00	252,000	1,096,000.00
SBS9		On 07/07/2016	Spot Bond	7.21500	111.42106		7.21500	111.39959			2,864,355,000.00	397,000	1,193,000.00
SBSI11		On 07/12/2023	Spot Bond	2.15000	131.66010		2.15000	263.39510			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	0.72000	107.36566		0.72000	126.52003			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.52000			0.00	0	0.00
SF1AU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.97014		100.00000	5.95568			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.77275		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		110.66785		1.29000	124.12267			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.88764		6.50000	101.86984			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58513			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.37751			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83777			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.85500		100.12563		8.85500	100.10194			2,072,070,000.00	234,000	26,096,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.45992			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14850			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49109			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.44577			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.82551			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.06000		104.37931		5.06000	104.36489			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.33500		110.33311		7.33500	110.31115			123,228,000,000.00	16,800,000	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.20500		102.96264		8.20500	102.94014			305,226,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16543			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.03961			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20979			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.04757			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.05500		104.59735		8.05500	104.57479			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32648			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03251			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03407			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
SSA06	On 16/04/2020	Spot Bond		9.06500	97.05887		9.06500	97.03536			513,568,510,000.00	56,654,000	36,288,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.88039			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44271			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.87142			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.99300	89.73931		8.99300	89.71774			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.05500	89.42740		9.05500	89.40576			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.64000	103.48175		6.64000	103.46329			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.51000	93.89244		8.51000	93.87118			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58130			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.93500	103.90465		7.93500	103.88267			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.93500	117.54635		6.93500	117.52458			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	101.64643		2.48000	102.01432			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.94000	100.65967		7.94000	100.84082			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.52452			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.52521			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.42309			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.39388			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.23310			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.10907			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.91342			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		100.00000	83.33333		100.00000	83.14351			120,300,000,000,000.00	1,203,000,000	508,000,000.00
SY1009	On 21/10/2013	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	91.70854		100.00000	91.47870			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
SYN924	On 22/08/2013	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		50.00000	100.00000	99.72678				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		50.00000	100.00000	99.72678				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.82471				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.00741				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.88482				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.84140				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.73975				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.62551				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.61131				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.58228				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.59603				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.53756				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59500		115.64078	6.59500	115.62029				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.49000		106.51114	8.49000	106.48695				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		50.86303	100.00000	50.75107				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.72154	100.00000	43.61446				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		16.13005	100.00000	16.09097				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.60000		103.56909	6.60000	103.55082				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.99996				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.84485				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.26678				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.73154				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
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.48736			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.82824			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.28500		103.56796		7.28500	103.54749			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.67639			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.99284			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.03595			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.02087		7.83000	100.00000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.48763		7.16000	100.00000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.78390		101.06155	5.76975			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.19588			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
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99947			0.00	2,000,000	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99944			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99945			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.38241			0.00	24,000,000	24,000,000.00
TL15	On 29/04/2015	Spot Bond	7.98500		108.97890		7.98500	108.95559			1,485,210,000.00	186,000	1,396,000.00
TL20	On 22/02/2020	Spot Bond	7.42500		95.13784		7.42500	95.09471			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.69500		107.26412		7.69500	107.24212			15,764,923,485,000.00	2,048,723,000	1,000,887,000.00
TN20	On 17/09/2020	Spot Bond	8.37500		114.78983		8.37500	114.76425			4,326,374,250,000.00	516,582,000	258,976,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		8.64000	116.68249		8.64000	116.65567			1,869,696,000,000.00	216,400,000	111,214,000.00
TN25	On 19/08/2025	Spot Bond		8.92000	108.15919		8.92000	108.13312			5,262,800,000,000.00	590,000,000	194,000,000.00
TN27	On 14/11/2027	Spot Bond		9.00500	100.73798		9.00500	100.71386			97,767,285,000.00	10,857,000	9,235,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.44407			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.37921			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.14683			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.18003			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.18344			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.34723			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.68683			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21641			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.22524			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.23050			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.67927		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.68724		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.69491		100.00000	9.66991			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69951			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.00336			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.68238			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	95.98812			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.49855			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	95.89535			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.31407			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.68170			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
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.38979			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	97.61054			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.40707			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.31795			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.03582			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.94829			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.91911			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.84616			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.18706			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.14745			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.11814			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.08844			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.04422			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.09966			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.05178			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.95185			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.04397			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.78500		114.49941		8.78500	114.47267			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.57276			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98072			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22237			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.09500		107.20343		9.09500	107.17752			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		96.76047		100.00000	96.51108			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		96.11204		100.00000	95.87647			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
VIP1C3	On 07/11/2013	Spot Bond	100.00000		96.90310	100.00000	96.65335				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.29979				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.31752				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.25544				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.30180				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.30381				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.35587				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.36675				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.74712				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	132.97000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.39500		117.42834	6.39500	117.40825			1,178,010,160,000.00	184,208,000	92,596,000.00	
WS05	On 01/08/2018	Spot Bond	0.33000		246.87753	0.33000	246.84428			33,000,000,000.00	100,000,000	50,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.43500		105.68411	6.43500	105.66592				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.26000		107.02105	7.26000	107.00031			1,190,640,000,000.00	164,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.54500		108.04346	7.54500	108.02172				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.87500		107.12922	7.87500	107.10674				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.92500		107.45409	7.92500	107.43140			228,398,500,000.00	28,820,000	14,820,000.00	
Z006	On 31/08/2013	Spot Bond	5.37000		99.37135	5.37000	99.35682				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.43000		98.04548	5.43000	98.03118				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.98500		89.14560	5.98500	89.13132				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.42000		96.32852	5.42000	96.31444				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.43000		95.04594	5.43000	95.03211				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.91500		87.70098	5.91500	87.68702				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.41000		92.97691	5.41000	92.96343				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.98500		89.13132	5.98500	89.11703				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
Z083	On 30/09/2019	Spot Bond	6.93500	65.53589	6.93500	65.52375				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.49798	100.00000	11.47616				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04630	100.00000	0.04621				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.49798	100.00000	11.47616				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	30.80785	100.00000	30.74940				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	31.51797	100.00000	31.45817				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	29.54725	100.00000	29.49119				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	29.54725	100.00000	29.49119				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	28.01718	100.00000	27.96402				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	28.01718	100.00000	27.96402				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.95257	100.00000	24.90523				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.95257	100.00000	24.90523				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.13893	100.00000	22.09693				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.13893	100.00000	22.09693				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.82984	100.00000	14.80171				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.00859	100.00000	13.98201				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.18265	100.00000	13.15764				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.18265	100.00000	13.15764				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.47628	100.00000	12.45261				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
ZA028	On 19/08/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.09051	100.00000	11.06947				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1,848,184,522,294,630.00</b>	<b>09,657,976,837</b>	<b>06 749 561 630.00</b>
<b>Grand Total:</b>										<b>1,848,186,488,538,510.00</b>	<b>09,658,105,572</b>	<b>06 751 688 437.00</b>