



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/07/2013

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 31/07/2013	Any day expiry	9.81520	9.81520		9.81320	9.81320		16.22	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	725.21270	0.72521	723.22610	0.72323	42.05	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.01270	0.00001	0.02610	0.00003	42.05	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	715.21350	0.71521	713.22830	0.71323	41.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.01350	0.00001	0.02830	0.00003	41.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	705.21420	0.70521	703.23070	0.70323	41.23	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.01420	0.00001	0.03070	0.00003	41.23	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry			9.82070	9.82070	9.82010	9.82010	14.97	9,609,200.00	1,000	1,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	104.44300	0.10444	108.87030	0.10887	15.24	0.00	0	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	63.74300	0.06374	68.77030	0.06877	15.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.84860	9.84860	9.84820	9.84820	13.95	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,648.65890	1.64866	1,648.25160	1.64825	20.30	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.05890	0.00006	0.05160	0.00005	20.30	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,598.67300	1.59867	1,598.26470	1.59826	19.99	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.07300	0.00007	0.06470	0.00006	19.99	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,548.69050	1.54869	1,548.28130	1.54828	19.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.09050	0.00009	0.08130	0.00008	19.67	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	616.91880	0.61692	616.43020	0.61643	14.47	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	8.31880	0.00832	8.23020	0.00823	14.47	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	569.30050	0.56930	568.77640	0.56878	14.25	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	10.70050	0.01070	10.57640	0.01058	14.25	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	559.84790	0.55985	559.31560	0.55932	14.20	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	11.24790	0.01125	11.11560	0.01112	14.20	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	550.42130	0.55042	549.88070	0.54988	14.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	11.82130	0.01182	11.68070	0.01168	14.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	374.15690	0.37416	374.31630	0.37432	13.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	35.55690	0.03556	36.11630	0.03612	13.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	303.82510	0.30383	304.70400	0.30470	13.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	55.22510	0.05523	56.50400	0.05650	13.97	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	234.06960	0.23407	235.92770	0.23593	13.96	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	85.46960	0.08547	87.72770	0.08773	13.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	153.37580	0.15338	156.62500	0.15662	13.95	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	144.77580	0.14478	148.42500	0.14842	13.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.87820	9.87820	9.87780	9.87780	14.22	227,297,382.00	23,010	550,362.00

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	7.30	Call	2,578.21250	2.57821	2,577.81220	2.57781	2,578.213	22.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.01250	0.00001	0.01220	0.00001	0.013	22.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,379.27350	1.37927	1,378.88700	1.37889	1,379.274	16.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	1.07350	0.00107	1.08700	0.00109	1.073	16.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,180.27460	1.18027	1,179.90850	1.17991	1,180.275	15.43	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	2.07460	0.00207	2.10850	0.00211	2.075	15.43	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,130.65270	1.13065	1,130.29450	1.13029	1,130.653	15.16	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	2.45270	0.00245	2.49450	0.00249	2.453	15.16	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,081.10270	1.08110	1,080.75440	1.08075	1,081.103	14.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	2.90270	0.00290	2.95440	0.00295	2.903	14.89	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Call	1,031.63920	1.03164	1,031.30280	1.03130	1,031.639	14.61	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Put	3.43920	0.00344	3.50280	0.00350	3.439	14.61	0.00	0	2,193.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	884.81870	0.88482	884.55270	0.88455	884.819	14.14	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	6.61870	0.00662	6.75270	0.00675	6.619	14.14	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	694.52280	0.69452	694.45990	0.69446	694.523	13.73	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	16.32280	0.01632	16.65990	0.01666	16.323	13.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	602.98840	0.60299	603.08490	0.60308	602.988	13.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	24.78840	0.02479	25.28490	0.02528	24.788	13.52	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	558.48780	0.55849	558.68020	0.55868	558.488	13.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	30.28780	0.03029	30.88020	0.03088	30.288	13.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	514.99660	0.51500	515.29420	0.51529	514.997	13.32	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	36.79660	0.03680	37.49420	0.03749	36.797	13.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	435.45730	0.43546	436.09780	0.43610	435.457	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	57.25730	0.05726	58.29780	0.05830	57.257	13.50	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	398.26420	0.39826	399.09320	0.39909	398.264	13.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	70.06420	0.07006	71.29320	0.07129	70.064	13.59	0.00	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	336.04550	0.33605	337.22950	0.33723	336.046	13.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	97.84550	0.09785	99.42950	0.09943	97.845	13.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	329.52330	0.32952	330.74630	0.33075	329.523	13.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	101.32330	0.10132	102.94630	0.10295	101.323	13.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	323.08100	0.32308	324.34160	0.32434	323.081	13.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	104.88100	0.10488	106.54160	0.10654	104.881	13.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	298.11320	0.29811	299.52980	0.29953	298.113	13.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	119.91320	0.11991	121.72980	0.12173	119.913	13.86	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	268.72960	0.26873	270.33340	0.27033	268.730	13.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	140.52960	0.14053	142.53340	0.14253	140.530	13.95	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	241.38520	0.24139	243.16270	0.24316	241.385	14.04	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	163.18520	0.16319	165.36270	0.16536	163.185	14.04	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	216.06640	0.21607	218.00150	0.21800	216.066	14.13	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	187.86640	0.18787	190.20150	0.19020	187.866	14.13	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	192.74130	0.19274	194.81600	0.19482	192.741	14.22	0.00	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	214.54130	0.21454	217.01600	0.21702	214.541	14.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	155.84220	0.15584	158.02900	0.15803	155.842	14.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	277.64220	0.27764	280.22900	0.28023	277.642	14.69	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	137.01270	0.13701	139.22890	0.13923	137.013	14.97	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	318.81270	0.31881	321.42890	0.32143	318.813	14.97	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	125.70170	0.12570	127.92290	0.12792	125.702	15.15	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	347.50170	0.34750	350.12290	0.35012	347.502	15.15	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	120.39510	0.12040	122.61430	0.12261	120.395	15.25	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	362.19510	0.36220	364.81430	0.36481	362.195	15.25	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	112.84680	0.11285	115.06120	0.11506	112.847	15.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	384.64680	0.38465	387.26120	0.38726	384.647	15.39	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	101.30330	0.10130	103.49540	0.10350	101.303	15.62	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	423.10330	0.42310	425.69540	0.42570	423.103	15.62	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	87.12160	0.08712	89.26390	0.08926	87.122	15.95	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	478.92160	0.47892	481.46390	0.48146	478.922	15.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	81.68310	0.08168	83.79830	0.08380	81.683	16.09	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	503.48310	0.50348	505.99830	0.50600	503.483	16.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	78.25460	0.07825	80.34940	0.08035	78.255	16.18	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	520.05460	0.52005	522.54940	0.52255	520.055	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	65.97630	0.06598	67.98160	0.06798	65.976	16.55	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	587.77630	0.58778	590.18160	0.59018	587.776	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	54.04470	0.05404	55.88630	0.05589	54.045	17.09	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	675.84470	0.67584	678.08630	0.67809	675.845	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	44.51010	0.04451	46.18910	0.04619	44.510	17.62	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	766.31010	0.76631	768.38910	0.76839	766.310	17.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	40.48190	0.04048	42.08120	0.04208	40.482	17.89	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	812.28190	0.81228	814.28120	0.81428	812.282	17.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	36.87370	0.03687	38.39700	0.03840	36.874	18.15	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	858.67370	0.85867	860.59700	0.86060	858.674	18.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	33.64040	0.03364	35.08960	0.03509	33.640	18.42	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	905.44040	0.90544	907.28960	0.90729	905.440	18.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	30.73970	0.03074	32.11760	0.03212	30.740	18.69	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	952.53970	0.95254	954.31760	0.95432	952.540	18.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	21.53070	0.02153	22.63340	0.02263	21.531	19.70	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,143.33070	1.14333	1,144.83340	1.14483	1,143.331	19.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	12.96710	0.01297	13.73580	0.01374	12.967	21.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,434.76710	1.43477	1,435.93580	1.43594	1,434.767	21.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	8.23530	0.00824	8.78030	0.00878	8.235	22.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,730.03530	1.73004	1,730.98030	1.73098	1,730.035	22.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	5.50900	0.00551	5.90520	0.00591	5.509	24.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	2,027.30900	2.02731	2,028.10520	2.02811	2,027.309	24.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	4.65390	0.00465	4.88180	0.00488	4.654	26.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,376.45390	2.37645	2,377.08180	2.37708	2,376.454	26.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	4.27240	0.00427	4.41560	0.00442	4.272	28.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,626.07240	2.62607	2,626.61560	2.62662	2,626.072	28.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.88810	9.88810	9.88760	9.88760		14.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	635.97700	0.63598	635.72290	0.63572	635.977	13.55	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	27.87700	0.02788	28.12290	0.02812	27.877	13.55	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	627.05330	0.62705	626.81020	0.62681	627.053	13.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	28.95330	0.02895	29.21020	0.02921	28.953	13.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	618.16560	0.61817	617.93300	0.61793	618.166	13.51	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	30.06560	0.03007	30.33300	0.03033	30.066	13.51	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	609.31330	0.60931	609.09150	0.60909	609.313	13.50	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	31.21330	0.03121	31.49150	0.03149	31.213	13.50	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	221.60520	0.22161	222.79450	0.22279	221.605	14.21	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	213.50520	0.21351	215.19450	0.21519	213.505	14.21	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.89230	9.89230	9.89180	9.89180		14.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,693.00870	1.69301	1,692.48820	1.69249	1,693.009	17.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.70870	0.00071	0.68820	0.00069	0.709	17.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,643.12760	1.64313	1,642.60580	1.64261	1,643.128	17.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.82760	0.00083	0.80580	0.00081	0.828	17.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,593.26670	1.59327	1,592.74370	1.59274	1,593.267	17.08	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.96670	0.00097	0.94370	0.00094	0.967	17.08	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	678.34140	0.67834	677.97520	0.67798	678.341	13.64	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	26.04140	0.02604	26.17520	0.02618	26.041	13.64	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	669.33810	0.66934	668.97810	0.66898	669.338	13.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	27.03810	0.02704	27.17810	0.02718	27.038	13.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	660.36650	0.66037	660.01360	0.66001	660.366	13.61	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	28.06650	0.02807	28.21360	0.02821	28.067	13.61	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	453.68640	0.45369	453.67740	0.45368	453.686	13.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	71.38640	0.07139	71.87740	0.07188	71.386	13.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	390.17870	0.39018	390.38950	0.39039	390.179	13.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	97.87870	0.09788	98.58950	0.09859	97.879	13.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	326.42300		0.32642	326.89710	0.32690		326.423	13.92	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	134.12300		0.13412	135.09710	0.13510		134.123	13.92	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.92920		9.92920	9.92850	9.92850			14.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	605.54940		0.60555	605.28050	0.60528		605.549	13.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	66.34940		0.06635	66.78050	0.06678		66.349	13.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	597.43440		0.59743	597.17950	0.59718		597.434	13.42	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	68.23440		0.06823	68.67950	0.06868		68.234	13.42	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	589.76670		0.58977	589.53340	0.58953		589.767	13.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	70.56670		0.07057	71.03340	0.07103		70.567	13.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	544.94550		0.54495	544.85230	0.54485		544.946	13.55	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	85.74550		0.08575	86.35230	0.08635		85.745	13.55	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	222.43920		0.22244	223.68130	0.22368		222.439	15.02	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	363.23920		0.36324	365.18130	0.36518		363.239	15.02	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.93340		9.93340	9.93280	9.93280			14.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	537.93950		0.53794	537.97140	0.53797		537.939	13.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	94.53950		0.09454	95.17140	0.09517		94.540	13.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	530.81610		0.53082	530.87380	0.53087		530.816	13.65	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	97.41610		0.09742	98.07380	0.09807		97.416	13.65	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	523.75210		0.52375	523.83590	0.52384		523.752	13.67	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	100.35210		0.10035	101.03590	0.10104		100.352	13.67	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	496.08120		0.49608	496.27240	0.49627		496.081	13.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	112.68120		0.11268	113.47240	0.11347		112.681	13.75	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	219.98480		0.21998	221.31870	0.22132		219.985	15.17	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	386.58480		0.38658	388.51870	0.38852		386.585	15.17	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.93770		9.93770	9.93700	9.93700			14.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,690.32790		1.69033	1,689.59030	1.68959		1,690.328	16.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	2.62790		0.00263	2.59030	0.00259		2.628	16.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,640.72390		1.64072	1,639.98540	1.63999		1,640.724	16.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	3.02390		0.00302	2.98540	0.00299		3.024	16.08	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	587.70590		0.58771	587.52840	0.58753		587.706	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	80.00590		0.08001	80.52840	0.08053		80.006	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	580.26270		0.58026	580.11110	0.58011		580.263	13.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	82.56270		0.08256	83.11110	0.08311		82.563	13.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	572.87620		0.57288	572.74940	0.57275		572.876	13.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	85.17620		0.08518	85.74940	0.08575		85.176	13.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	468.94030		0.46894	469.22250	0.46922		468.940	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	131.24030		0.13124	132.22250	0.13222		131.240	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	407.05150		0.40705	407.63160	0.40763		407.052	13.98	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	169.35150		0.16935	170.63160	0.17063		169.352	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.98130		9.98130	9.98080	9.98080			14.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,688.10880		1.68811	1,687.74400	1.68774		1,688.109	15.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	6.80880		0.00681	6.94400	0.00694		6.809	15.97	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	657.19880		0.65720	657.95150	0.65795		657.199	13.78	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	105.89880		0.10590	107.15150	0.10715		105.899	13.78	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	649.59760		0.64960	650.37880	0.65038		649.598	13.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	108.29760		0.10830	109.57880	0.10958		108.298	13.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	642.03900		0.64204	642.84890	0.64285		642.039	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	110.73900		0.11074	112.04890	0.11205		110.739	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	479.61870		0.47962	481.27430	0.48127		479.619	14.20	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	198.31870		0.19832	200.47430	0.20047		198.319	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.00460		10.00460	10.00430	10.00430			14.94	42,669,619.00	4,265	81,955.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,605.93190		2.60593	2,605.63060	2.60563		2,605.932	18.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.33190		0.00133	1.33060	0.00133		1.332	18.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,009.75810		2.00976	2,009.49270	2.00949		2,009.758	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	5.15810		0.00516	5.19270	0.00519		5.158	17.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,280.78550		1.28079	1,280.67720	1.28068		1,280.786	14.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	26.18550		0.02619	26.37720	0.02638		26.186	14.86	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,140.22740	1.14023	1,140.18400	1.14018	1,140.227	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	35.62740	0.03563	35.88400	0.03588	35.627	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,114.40260	1.11440	1,114.37170	1.11437	1,114.403	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	37.70260	0.03770	37.97170	0.03797	37.703	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,068.40550	1.06841	1,068.40150	1.06840	1,068.406	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	41.70550	0.04171	42.00150	0.04200	41.706	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,048.19870	1.04820	1,048.20580	1.04821	1,048.199	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	43.59870	0.04360	43.90580	0.04391	43.599	14.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,023.49980	1.02350	1,023.55900	1.02356	1,023.500	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	46.79980	0.04680	47.15900	0.04716	46.800	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	875.60200	0.87560	876.06180	0.87606	875.602	14.02	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	71.00200	0.07100	71.76180	0.07176	71.002	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	715.10680	0.71511	716.19500	0.71620	715.107	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	110.50680	0.11051	111.89500	0.11190	110.507	13.89	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	607.27910	0.60728	608.94220	0.60894	607.279	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	152.67910	0.15268	154.64220	0.15464	152.679	13.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	575.55430	0.57555	577.42750	0.57743	575.554	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	170.95430	0.17095	173.12750	0.17313	170.954	14.05	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	521.61390	0.52161	523.86700	0.52387	521.614	14.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	207.01390	0.20701	209.56700	0.20957	207.014	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	515.87040	0.51587	518.16600	0.51817	515.870	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	211.27040	0.21127	213.86600	0.21387	211.270	14.27	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	461.16340	0.46116	463.87280	0.46387	461.163	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	256.56340	0.25656	259.57280	0.25957	256.563	14.49	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	435.64110	0.43564	438.54990	0.43855	435.641	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	281.04110	0.28104	284.24990	0.28425	281.041	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	366.12980	0.36613	369.59130	0.36959	366.130	14.94	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	361.52980	0.36153	365.29130	0.36529	361.530	14.94	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	328.05460	0.32805	331.62620	0.33163	328.055	15.28	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	423.45460	0.42345	427.32620	0.42733	423.455	15.28	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	272.53300	0.27253	276.20180	0.27620	272.533	15.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	537.93300	0.53793	541.90180	0.54190	537.933	15.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	263.82650	0.26383	267.50400	0.26750	263.827	15.95	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	559.22650	0.55923	563.20400	0.56320	559.227	15.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	236.94400	0.23694	240.62600	0.24063	236.944	16.28	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	632.34400	0.63234	636.32600	0.63633	632.344	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	202.41480	0.20241	206.02480	0.20602	202.415	16.79	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	747.81480	0.74781	751.72480	0.75172	747.815	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	192.37310	0.19237	195.92690	0.19593	192.373	16.97	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	787.77310	0.78777	791.62690	0.79163	787.773	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	174.02760	0.17403	177.46310	0.17746	174.028	17.33	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	869.42760	0.86943	873.16310	0.87316	869.428	17.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	157.77400	0.15777	161.08380	0.16108	157.774	17.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	953.17400	0.95317	956.78380	0.95678	953.174	17.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	130.58490	0.13058	133.63380	0.13363	130.585	18.39	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,125.98490	1.12598	1,129.33380	1.12933	1,125.985	18.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	109.01860	0.10902	111.79250	0.11179	109.019	19.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,304.41860	1.30442	1,307.49250	1.30749	1,304.419	19.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	95.84030	0.09584	98.41720	0.09842	95.840	19.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,441.24030	1.44124	1,444.11720	1.44412	1,441.240	19.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	84.73380	0.08473	87.12860	0.08713	84.734	20.15	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,580.13380	1.58013	1,582.82860	1.58283	1,580.134	20.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	72.54030	0.07254	74.71020	0.07471	72.540	20.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,767.94030	1.76794	1,770.41020	1.77041	1,767.940	20.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	58.54230	0.05854	60.41920	0.06042	58.542	21.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,053.94230	2.05394	2,056.11920	2.05612	2,053.942	21.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	55.87660	0.05588	57.59040	0.05759	55.877	24.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,401.27660		2.40128	2,403.29040	2.40329	2,401.277		24.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	55.22700		0.05523	56.88570	0.05689	55.227		25.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,550.62700		2.55063	2,552.58570	2.55259	2,550.627		25.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.01920		10.01920	10.01890	10.01890			14.92	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	602.41690		0.60242	604.33650	0.60434	602.417		14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	173.21690		0.17322	175.43650	0.17544	173.217		14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	596.19050		0.59619	598.15150	0.59815	596.191		14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	176.99050		0.17699	179.25150	0.17925	176.990		14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	590.01290		0.59001	592.01530	0.59202	590.013		14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	180.81290		0.18081	183.11530	0.18312	180.813		14.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.07170		10.07170	10.07170	10.07170			15.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	410.29350		0.41029	415.12620	0.41513	410.293		15.27	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	458.59350		0.45859	463.42620	0.46343	458.593		15.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	290.46470		0.29046	295.50910	0.29551	290.465		16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	728.76470		0.72876	733.80910	0.73381	728.765		16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	287.97450		0.28797	293.01800	0.29302	287.975		16.53	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	736.27450		0.73627	741.31800	0.74132	736.274		16.53	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	285.50700		0.28551	290.55210	0.29055	285.507		16.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	743.80700		0.74381	748.85210	0.74885	743.807		16.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.11790		10.11790	10.11870	10.11870			15.35	25,323,750.00	2,500	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,117.63250		1.11763	1,118.18230	1.11818	1,117.633		14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	89.73250		0.08973	89.48230	0.08948	89.733		14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,108.95230		1.10895	1,109.50740	1.10951	1,108.952		14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	91.05230		0.09105	90.80740	0.09081	91.052		14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,100.71670		1.10072	1,101.29610	1.10130	1,100.717		14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	92.81670		0.09282	92.59610	0.09260	92.817		14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.14340		10.14340	10.14460	10.14460			15.52	253,585.00	25	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,455.76100		2.45576	2,456.65080	2.45665	2,455.761		17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	12.36100		0.01236	12.05080	0.01205	12.361		17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,969.11450		1.96911	1,969.73350	1.96973	1,969.115		16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	25.71450		0.02571	25.13350	0.02513	25.714		16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,498.97540		1.49898	1,499.46750	1.49947	1,498.975		15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	55.57540		0.05558	54.86750	0.05487	55.575		15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,021.08550		1.02109	1,021.88310	1.02188	1,021.086		14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	127.68550		0.12769	127.28310	0.12728	127.685		14.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	775.99080		0.77599	778.03200	0.77803	775.991		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	222.59080		0.22259	223.43200	0.22343	222.591		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	769.34900		0.76935	771.43410	0.77143	769.349		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	225.94900		0.22595	226.83410	0.22683	225.949		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	762.74370		0.76274	764.87320	0.76487	762.744		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	229.34370		0.22934	230.27320	0.23027	229.344		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	708.24120		0.70824	710.71220	0.71071	708.241		14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	264.84120		0.26484	266.11220	0.26611	264.841		14.41	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	680.80270		0.68080	683.43720	0.68344	680.803		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	287.40270		0.28740	288.83720	0.28884	287.403		14.53	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	458.46000		0.45846	462.52840	0.46253	458.460		15.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	565.06000		0.56506	567.92840	0.56793	565.060		15.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	424.80250		0.42480	428.97900	0.42898	424.803		16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	631.40250		0.63140	634.37900	0.63438	631.403		16.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	409.04400		0.40904	413.26640	0.41327	409.044		16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	665.64400		0.66564	668.66640	0.66867	665.644		16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	379.53480		0.37953	383.84250	0.38384	379.535		16.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	736.13480		0.73613	739.24250	0.73924	736.135		16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	352.53020		0.35253	356.90060	0.35690	352.530		16.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	809.13020		0.80913	812.30060	0.81230	809.130		16.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	339.90080		0.33990	344.30000	0.34430	339.901		16.93	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	846.50080		0.84650	849.70000	0.84970	846.501		16.93	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 17/03/2014	Foreign Exchange Future	10.85	Call	295.43460		0.29543		299.76320	0.29976	295.435	17.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,002.03460		1.00203		1,005.16320	1.00516	1,002.035	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	266.95470		0.26695		271.20840	0.27121	266.955	17.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,123.55470		1.12355		1,126.60840	1.12661	1,123.555	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	249.98590		0.24999		254.18220	0.25418	249.986	18.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,206.58590		1.20659		1,209.58220	1.20958	1,206.586	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	242.04700		0.24205		246.21290	0.24621	242.047	18.41	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,248.64700		1.24865		1,251.61290	1.25161	1,248.647	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	226.79130		0.22679		230.86150	0.23086	226.791	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,333.39130		1.33339		1,336.26150	1.33626	1,333.391	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	193.97760		0.19398		197.81080	0.19781	193.978	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,550.57760		1.55058		1,553.21080	1.55321	1,550.578	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	167.49220		0.16749		171.08650	0.17109	167.492	20.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,774.09220		1.77409		1,776.48650	1.77649	1,774.092	20.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	146.00570		0.14601		149.37680	0.14938	146.006	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,002.60570		2.00261		2,004.77680	2.00478	2,002.606	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	130.85240		0.13085		134.03160	0.13403	130.852	21.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,237.45240		2.23745		2,239.43160	2.23943	2,237.452	21.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	127.53740		0.12754		130.62080	0.13062	127.537	22.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,484.13740		2.48414		2,486.02080	2.48602	2,484.137	22.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	125.82270		0.12582		128.84510	0.12885	125.823	23.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,682.42270		2.68242		2,684.24510	2.68425	2,682.423	23.99	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.14640		10.14640		10.14770	10.14770		15.53	30,502,500.00	3,000	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,155.40060		1.15540		1,156.04870	1.15605	1,155.401	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	99.00060		0.09900		98.34870	0.09835	99.001	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,146.79670		1.14680		1,147.44730	1.14745	1,146.797	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	100.39670		0.10040		99.74730	0.09975	100.397	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,138.21230		1.13821		1,138.86350	1.13886	1,138.212	14.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	101.81230		0.10181		101.16350	0.10116	101.812	14.33	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.25090		10.25090		10.25340	10.25340		15.87	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	720.52390		0.72052		722.87470	0.72287	720.524	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	409.62390		0.40962		409.47470	0.40947	409.624	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	715.79250		0.71579		718.16070	0.71816	715.793	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	414.89250		0.41489		414.76070	0.41476	414.893	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	711.09390		0.71109		713.47950	0.71348	711.094	15.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	420.19390		0.42019		420.07950	0.42008	420.194	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.27970		10.27970		10.28240	10.28240		16.00	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,887.83110		1.88783		1,889.25290	1.88925	1,887.831	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	58.13110		0.05813		56.85290	0.05685	58.131	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,616.57460		1.61657		1,617.80740	1.61781	1,616.575	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	86.87460		0.08687		85.40740	0.08541	86.875	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,399.12080		1.39912		1,400.23710	1.40024	1,399.121	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	119.42080		0.11942		117.83710	0.11784	119.421	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,232.11240		1.23211		1,233.17110	1.23317	1,232.112	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	152.41240		0.15241		150.77110	0.15077	152.412	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	953.96790		0.95397		955.81160	0.95581	953.968	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	264.26790		0.26427		263.41160	0.26341	264.268	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	947.48860		0.94749		949.36410	0.94936	947.489	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	267.78860		0.26779		266.96410	0.26696	267.789	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	941.04200		0.94104		942.94320	0.94294	941.042	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	271.34200		0.27134		270.54320	0.27054	271.342	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	853.88450		0.85388		856.23700	0.85624	853.884	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	324.18450		0.32418		323.83700	0.32384	324.185	14.73	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	824.17000		0.82417		826.69990	0.82670	824.170	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	344.47000		0.34447		344.29990	0.34430	344.470	14.76	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	446.96800		0.44697		450.57250	0.45057	446.968	17.23	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	967.26800		0.96727		968.17250	0.96817	967.268	17.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2014			Foreign Exchange Future		11.60	Call	292.65080	0.29265	295.99640	0.29600	292.651	19.24	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future		11.60	Put	1,612.95080	1.61295	1,613.59640	1.61360	1,612.951	19.24	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		11.90	Call	253.66840	0.25367	256.85260	0.25685	253.668	19.97	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		11.90	Put	1,873.96840	1.87397	1,874.45260	1.87445	1,873.968	19.97	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.20	Call	222.09830	0.22210	225.13250	0.22513	222.098	20.70	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.20	Put	2,142.39830	2.14240	2,142.73250	2.14273	2,142.398	20.70	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.50	Call	204.91310	0.20491	207.87520	0.20788	204.913	21.75	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.50	Put	2,425.21310	2.42521	2,425.47520	2.42548	2,425.213	21.75	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.90	Call	198.17260	0.19817	201.15440	0.20115	198.173	23.59	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future		12.90	Put	2,818.47260	2.81847	2,818.75440	2.81875	2,818.473	23.59	0	0.00
\$ / R	On	17/06/2014			Any day expiry				9.60000	9.60000	9.60000	9.60000		0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry		9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0	0.00
\$ / R	On	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				10.43150	10.43150	10.43020	10.43020	16.33	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		7.90	Call	2,573.46400	2.57346	2,571.54630	2.57155	2,573.464	16.84	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		7.90	Put	41.96400	0.04196	41.34630	0.04135	41.964	16.84	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		8.40	Call	2,103.57330	2.10357	2,101.34990	2.10135	2,103.573	15.75	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		8.40	Put	72.07330	0.07207	71.14990	0.07115	72.073	15.75	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		8.90	Call	1,664.32520	1.66433	1,662.07040	1.66207	1,664.325	15.17	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		8.90	Put	132.82520	0.13283	131.87040	0.13187	132.825	15.17	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		9.90	Call	952.25050	0.95225	951.77810	0.95178	952.251	15.16	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		9.90	Put	420.75050	0.42075	421.57810	0.42158	420.751	15.16	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.29	Call	777.90220	0.77790	777.74200	0.77774	777.902	16.07	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.29	Put	636.40220	0.63640	637.54200	0.63754	636.402	16.07	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Call	773.95230	0.77395	773.80120	0.77380	773.952	16.09	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Put	642.45230	0.64245	643.60120	0.64360	642.452	16.09	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Call	770.03130	0.77003	769.88920	0.76989	770.031	16.12	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Put	648.53130	0.64853	649.68920	0.64969	648.531	16.12	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Call	559.14900	0.55915	559.67660	0.55968	559.149	17.50	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Put	1,077.64900	1.07765	1,079.47660	1.07948	1,077.649	17.50	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Call	340.20180	0.34020	341.02310	0.34102	340.202	19.98	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Put	2,008.70180	2.00870	2,010.82310	2.01082	2,008.702	19.98	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Call	289.72180	0.28972	290.58560	0.29059	289.722	21.23	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Put	2,458.22180	2.45822	2,460.38560	2.46039	2,458.222	21.23	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Call	275.35210	0.27535	276.27800	0.27628	275.352	23.42	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Put	2,993.85210	2.99385	2,996.07800	2.99608	2,993.852	23.42	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future				10.57490	10.57490	10.56520	10.56520	16.84	0.00	0	3,920.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Call	2,632.63670	2.63264	2,622.91430	2.62291	2,632.637	16.43	0	200.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Put	57.73670	0.05774	57.71430	0.05771	57.737	16.43	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Call	2,215.31700	2.21532	2,205.50660	2.20551	2,215.317	15.57	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Put	90.41700	0.09042	90.30660	0.09031	90.417	15.57	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Call	2,169.79880	2.16980	2,159.97690	2.15998	2,169.799	15.47	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Put	94.89880	0.09490	94.77690	0.09478	94.899	15.47	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Call	2,126.06330	2.12606	2,116.26810	2.11627	2,126.063	15.45	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	101.16330	0.10116	101.06810	0.10107	101.163	15.45	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,299.06760	1.29907	1,290.64460	1.29064	1,299.068	15.05	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	324.16760	0.32417	325.44460	0.32544	324.168	15.05	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,069.73130	1.06973	1,062.68980	1.06269	1,069.731	15.58	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	494.83130	0.49483	497.48980	0.49749	494.831	15.58	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	687.69770	0.68770	682.10020	0.68210	687.698	17.58	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	1,112.79770	1.11280	1,116.90020	1.11690	1,112.798	17.58	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future				11.17320	11.17320	11.12800	11.12800	17.08	0.00	0	0.00



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 14/12/2015	Foreign Exchange Future	9.15	Call	2,293.63540		2.29364	2,255.87980	2.25588		2,293.635	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	270.43540		0.27044	277.87980	0.27788		270.435	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,255.64010		2.25564	2,218.06710	2.21807		2,255.640	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	282.44010		0.28244	290.06710	0.29007		282.440	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,218.00630		2.21801	2,180.60780	2.18061		2,218.006	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	294.80630		0.29481	302.60780	0.30261		294.806	15.48	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.87820		9.87820	9.87780	9.87780			14.22	355,615.20	36	622.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	99,214.20990		0.99214	99,181.72810	0.99182		99,214.210	14.39	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	394.20990		0.00394	401.72810	0.00402		394.210	14.39	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	98,227.93870		0.98228	98,195.72350	0.98196		98,227.939	14.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	407.93870		0.00408	415.72350	0.00416		407.939	14.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	97,248.52750		0.97249	97,216.77060	0.97217		97,248.528	14.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	428.52750		0.00429	436.77060	0.00437		428.528	14.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	36,292.60470		0.36293	36,395.11560	0.36395		36,292.605	13.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	8,472.60470		0.08473	8,615.11560	0.08615		8,472.605	13.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,338.96950		0.07339	7,545.37620	0.07545		7,338.969	16.32	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	54,518.96950		0.54519	54,765.37620	0.54765		54,518.970	16.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.00460		10.00460	10.00430	10.00430			14.94	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,756.53290		0.64757	64,898.39250	0.64898		64,756.533	13.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,296.53290		0.13297	13,468.39250	0.13468		13,296.533	13.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	64,025.66770		0.64026	64,171.29490	0.64171		64,025.668	13.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13,565.66770		0.13566	13,741.29490	0.13741		13,565.668	13.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,356.09010		0.63356	63,505.85790	0.63506		63,356.090	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	13,896.09010		0.13896	14,075.85790	0.14076		13,896.090	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	27,850.95010		0.27851	28,217.34090	0.28217		27,850.950	15.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	52,390.95010		0.52391	52,787.34090	0.52787		52,390.950	15.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	24,998.74810		0.24999	25,367.07610	0.25367		24,998.748	16.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	59,538.74810		0.59539	59,937.07610	0.59937		59,538.748	16.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,035.37410		0.15035	15,359.99800	0.15360		15,035.374	17.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	99,575.37410		0.99575	99,929.99800	0.99930		99,575.374	17.86	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.14340		10.14340	10.14460	10.14460			15.52	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	72,896.91090		0.72897	73,207.02700	0.73207		72,896.911	16.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	38,236.91090		0.38237	38,667.02700	0.38667		38,236.911	16.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	37,953.48070		0.37953	38,384.24840	0.38384		37,953.481	16.51	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,613.48070		0.73613	73,924.24840	0.73924		73,613.481	16.51	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	37,672.55090		0.37673	38,103.95430	0.38104		37,672.551	16.54	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,332.55090		0.74333	74,643.95430	0.74644		74,332.551	16.54	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.06790		15.06790	15.14850	15.14850			13.86	34,354,812.00	2,280	27,570.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	489.16620		0.48917	547.29650	0.54730		489.166	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	161.26620		0.16127	138.79650	0.13880		161.266	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	482.63060		0.48263	540.38480	0.54038		482.631	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	164.73060		0.16473	141.88480	0.14188		164.731	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	476.14350		0.47614	533.51920	0.53352		476.143	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	168.24350		0.16824	145.01920	0.14502		168.243	13.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.25340		15.25340	15.33540	15.33540			14.52	15,253.40	1	8,047.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	722.86260		0.72286	770.28020	0.77028		722.863	14.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	359.46260		0.35946	324.88020	0.32488		359.463	14.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	717.22540		0.71723	764.38650	0.76439		717.225	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	363.82540		0.36383	328.98650	0.32899		363.825	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	711.61960		0.71162	758.52430	0.75852		711.620	14.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	368.21960		0.36822	333.12430	0.33312		368.220	14.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.45910		15.45910	15.54450	15.54450			14.90	231,886.50	15	1,950.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,409.32010		1.40932	1,470.02390	1.47002		1,409.320	14.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	240.22010		0.24022	215.52390	0.21552		240.220	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	242.84110		0.24284		217.94350	0.21794	242.841	14.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,401.94110		1.40194		1,462.44350	1.46244	1,401.941	14.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,394.57870		1.39458		1,454.88270	1.45488	1,394.579	14.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	245.47870		0.24548		220.38270	0.22038	245.479	14.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.66230		15.66230		15.75130	15.75130		15.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	738.71780		0.73872		767.26320	0.76726	738.718	15.52	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,116.41780		1.11642		1,055.96320	1.05596	1,116.418	15.52	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	735.34180		0.73534		763.75080	0.76375	735.342	15.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,123.04180		1.12304		1,062.45080	1.06245	1,123.042	15.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	731.98190		0.73198		760.25510	0.76026	731.982	15.54	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,129.68190		1.12968		1,068.95510	1.06896	1,129.682	15.54	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10069		0.10069		0.10085	0.10085		15.20	0.00	0	216.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,072.31360		0.01072		1,088.45380	0.01088	1,072.314	14.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	3.21360		0.00003		2.95380	0.00003	3.214	14.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	256.84420		0.00257		271.80260	0.00272	256.844	15.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	187.74420		0.00188		186.30260	0.00186	187.744	15.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	34.79010		0.00035		40.62120	0.00041	34.790	19.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	965.69010		0.00966		955.12120	0.00955	965.690	19.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10204		0.10204		0.10220	0.10220		16.96	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,250.02130		0.01250		1,265.89460	0.01266	1,250.021	16.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	45.92130		0.00046		45.39460	0.00045	45.921	16.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	526.97180		0.00527		543.15790	0.00543	526.972	16.96	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	322.87180		0.00323		322.65790	0.00323	322.872	16.96	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	207.40610		0.00207		219.83720	0.00220	207.406	19.76	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,003.30610		0.01003		999.33720	0.00999	1,003.306	19.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.08720		13.08720		13.09590	13.09590		13.33	1,871,469.60	143	69,381.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,789.72220		1.78972		1,798.35820	1.79836	1,789.722	17.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	2.52220		0.00252		2.45820	0.00246	2.522	17.34	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,590.90840		1.59091		1,599.44630	1.59945	1,590.908	16.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	3.70840		0.00371		3.54630	0.00355	3.708	16.32	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,541.29350		1.54129		1,549.79710	1.54980	1,541.294	16.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	4.09350		0.00409		3.89710	0.00390	4.094	16.07	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,109.01650		1.10902		1,117.11540	1.11712	1,109.016	14.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	11.81650		0.01182		11.21540	0.01122	11.817	14.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,099.35960		1.09936		1,107.45160	1.10745	1,099.360	14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	12.15960		0.01216		11.55160	0.01155	12.160	14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,089.71280		1.08971		1,097.79730	1.09780	1,089.713	14.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	12.51280		0.01251		11.89730	0.01190	12.513	14.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,051.22640		1.05123		1,059.28100	1.05928	1,051.226	14.02	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	14.02640		0.01403		13.38100	0.01338	14.026	14.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,003.36690		1.00337		1,011.38390	1.01138	1,003.367	13.87	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	16.16690		0.01617		15.48390	0.01548	16.167	13.87	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	24.62410		0.02462		23.83420	0.02383	24.624	13.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	861.82410		0.86182		869.73420	0.86973	861.824	13.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	769.63420		0.76963		777.48020	0.77748	769.634	13.09	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	32.43420		0.03243		31.58020	0.03158	32.434	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	597.44990		0.59745		605.34040	0.60534	597.450	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	60.24990		0.06025		59.44040	0.05944	60.250	12.87	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	145.46910		0.14547		145.31640	0.14532	145.469	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	382.66910		0.38267		391.21640	0.39122	382.669	13.12	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	68.17660		0.06818		76.74470	0.07674	68.177	15.35	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	780.97660		0.78098		780.84470	0.78084	780.977	15.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,432.46790		1.43247		1,428.48760	1.42849	1,432.468	17.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	19.66790		0.01967		24.38760	0.02439	19.668	17.52	0.00	0	7,900.00

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 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	11.89	Call	448.75240		0.44875	450.24100	0.45024	448.752		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	263.05240		0.26305	264.54100	0.26454	263.052		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	443.35760		0.44336	444.85170	0.44485	443.358		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	267.65760		0.26766	269.15170	0.26915	267.658		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	438.01240		0.43801	439.51170	0.43951	438.012		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	272.31240		0.27231	273.81170	0.27381	272.312		13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.25950		13.25950	13.26840	13.26840			14.36	0.00	0	31,473.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,080.70000		2.08070	2,088.37560	2.08838	2,080.700		16.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	21.20000		0.02120	19.97560	0.01998	21.200		16.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,845.24190		1.84524	1,852.03720	1.85204	1,845.242		15.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	28.74190		0.02874	26.63720	0.02664	28.742		15.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,797.11140		1.79711	1,803.68160	1.80368	1,797.111		15.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	30.61140		0.03061	28.28160	0.02828	30.611		15.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,749.10850		1.74911	1,755.43640	1.75544	1,749.109		15.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	32.60850		0.03261	30.03640	0.03004	32.608		15.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	908.33830		0.90834	909.87950	0.90988	908.338		13.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	148.83830		0.14884	141.47950	0.14148	148.838		13.56	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	834.01350		0.83401	835.36230	0.83536	834.014		13.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	174.51350		0.17451	166.96230	0.16696	174.513		13.52	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	536.55690		0.53656	539.91610	0.53992	536.557		14.10	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	377.05690		0.37706	371.51610	0.37152	377.057		14.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.45000		13.45000	13.46110	13.46110			14.81	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,172.99270		1.17299	1,173.63230	1.17363	1,172.993		13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	212.99270		0.21299	202.53230	0.20253	212.993		13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	215.70050		0.21570	205.24390	0.20524	215.700		13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,165.70050		1.16570	1,166.34390	1.16634	1,165.701		13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,158.43240		1.15843	1,159.08390	1.15908	1,158.432		13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	218.43240		0.21843	207.98390	0.20798	218.432		13.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.63840		13.63840	13.65170	13.65170			15.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	708.80830		0.70881	720.24010	0.72024	708.808		15.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	860.40830		0.86041	858.54010	0.85854	860.408		15.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	705.17120		0.70517	716.60860	0.71661	705.171		15.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	866.77120		0.86677	864.90860	0.86491	866.771		15.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	701.54900		0.70155	712.99700	0.71300	701.549		15.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	873.14900		0.87315	871.29700	0.87130	873.149		15.36	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04920		14.04920	14.04570	14.04570			15.81	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	826.39280		0.82639	822.59810	0.82260	826.393		15.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,185.59280		1.18559	1,178.29810	1.17830	1,185.593		15.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,181.24320		1.18124	1,173.96920	1.17397	1,181.243		15.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	832.04320		0.83204	828.26920	0.82827	832.043		15.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,176.91780		1.17692	1,169.66460	1.16966	1,176.918		15.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	837.71780		0.83772	833.96460	0.83396	837.718		15.42	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.92691		109.92691	109.92646	109.92646			0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,063.09000		8.06309	8,063.54000	8.06354	8,063.090		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,073.09000		8.07309	8,073.54000	8.07354	8,073.090		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,083.09000		8.08309	8,083.54000	8.08354	8,083.090		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.49196		111.49196	111.49162	111.49162			0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	501.96000		0.50196	501.62000	0.50162	501.960		0.00	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	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	491.96000		0.49196	491.62000	0.49162	491.960		0.00	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	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	481.96000		0.48196	481.62000	0.48162	481.960		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
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
2038	On 01/08/2013	Bond Future			108.40113	108.40113	108.39930	108.39930			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	6,588.87000	6.58887	6,590.70000	6.59070	6,588.870		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	6,598.87000	6.59887	6,600.70000	6.60070	6,598.870		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	6,608.87000	6.60887	6,610.70000	6.61070	6,608.870		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.94433	109.94433	109.94270	109.94270			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	45.67000	0.04567	47.30000	0.04730	45.670		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	55.67000	0.05567	57.30000	0.05730	55.670		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	65.67000	0.06567	67.30000	0.06730	65.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.92495	109.92495	109.92253	109.92253			0.00	0	0.00
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	9,065.05000	9.06505	9,067.47000	9.06747	9,065.050		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	9,075.05000	9.07505	9,077.47000	9.07747	9,075.050		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,085.05000	9.08505	9,087.47000	9.08747	9,085.050		0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.49003	111.49003	111.48761	111.48761			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	1,500.03000	1.50003	1,497.61000	1.49761	1,500.030		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	1,490.03000	1.49003	1,487.61000	1.48761	1,490.030		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	1,480.03000	1.48003	1,477.61000	1.47761	1,480.030		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			400.29300	400.29300	399.82600	399.82600			0.00	0	0.00
AL37	On 07/11/2013	Index Future			405.93900	405.93900	405.46500	405.46500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.38300	411.38300	410.90300	410.90300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			471.36000	471.36000	470.71200	470.71200			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			478.00700	478.00700	477.35100	477.35100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			484.41800	484.41800	483.75300	483.75300			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			424.34300	424.34300	423.52400	423.52400			1,120,265,520.00	264	17.00
ALBI	On 07/11/2013	Index Future			430.32800	430.32800	429.49700	429.49700			1,161,885,600.00	270	763.00
ALBI	On 06/02/2014	Index Future			436.10000	436.10000	435.25800	435.25800			0.00	0	62.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.91800	8.91800	9.06480	9.06480		11.75	0.00	0	6,675.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	436.58390	0.43658	579.01230	0.57901	436.584	10.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	18.58390	0.01858	14.21230	0.01421	18.584	10.87	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	96.18260	0.09618	54.06280	0.05406	96.183	11.53	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	214.18260	0.21418	318.86280	0.31886	214.183	11.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	165.44050	0.16544	256.18680	0.25619	165.440	11.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	137.44050	0.13744	81.38680	0.08139	137.440	11.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	160.56400	0.16056	249.70760	0.24971	160.564	11.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	142.56400	0.14256	84.90760	0.08491	142.564	11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	155.75760	0.15576		243.32720	0.24333	155.758	11.77	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	147.75760	0.14776		88.52720	0.08853	147.758	11.77	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	39.62080	0.03962		72.92660	0.07293	39.621	12.51	0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	421.62080	0.42162		308.12660	0.30813	421.621	12.51	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	2.36760	0.00237		4.31530	0.00432	2.368	17.44	0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,384.36760	1.38437		1,239.51530	1.23952	1,384.368	17.44	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			8.98120	8.98120		9.12820	9.12820		12.03	0.00	0	7,944.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	722.41520	0.72242		854.34540	0.85435	722.415	11.64	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	41.21520	0.04122		26.14540	0.02615	41.215	11.64	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	485.10400	0.48510		599.20360	0.59920	485.104	11.66	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	103.90400	0.10390		71.00360	0.07100	103.904	11.66	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	150.87590	0.15088		202.60760	0.20261	150.876	12.68	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	469.67590	0.46968		374.40760	0.37441	469.676	12.68	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	113.06990	0.11307		153.97690	0.15398	113.070	13.02	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	591.86990	0.59187		485.77690	0.48578	591.870	13.02	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	110.96480	0.11096		151.32540	0.15133	110.965	13.04	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	599.76480	0.59976		493.12540	0.49313	599.765	13.04	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	108.89400	0.10889		148.71640	0.14872	108.894	13.05	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	607.69400	0.60769		500.51640	0.50052	607.694	13.05	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	86.69950	0.08670		120.23440	0.12023	86.700	13.26	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	705.49950	0.70550		592.03440	0.59203	705.499	13.26	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	26.47310	0.02647		36.01420	0.03601	26.473	15.06	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,345.27310	1.34527		1,207.81420	1.20781	1,345.273	15.06	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	17.65130	0.01765		23.39260	0.02339	17.651	16.02	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,636.45130	1.63645		1,495.19260	1.49519	1,636.451	16.02	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.05400	9.05400		9.20260	9.20260		12.13	90,540.00	10	2,900.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	201.51870	0.20152		251.68450	0.25168	201.519	12.96	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	637.51870	0.63752		539.08450	0.53908	637.519	12.96	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	198.98070	0.19898		248.62840	0.24863	198.981	12.98	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	644.98070	0.64498		546.02840	0.54603	644.981	12.98	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	652.50050	0.65250		553.00520	0.55301	652.501	13.00	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	196.50050	0.19650		245.60520	0.24561	196.500	13.00	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.12760	9.12760		9.27720	9.27720		12.27	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	194.21560	0.19422		233.63680	0.23364	194.216	13.65	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	956.61560	0.95662		846.43680	0.84644	956.616	13.65	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	192.33860	0.19234		231.37800	0.23138	192.339	13.67	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	964.73860	0.96474		854.17800	0.85418	964.739	13.67	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	190.48460	0.19048		229.13930	0.22914	190.485	13.69	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	972.88460	0.97288		861.93930	0.86194	972.885	13.69	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.57750	9.57750		9.67800	9.67800		13.43	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,414.06240	2.41406		2,512.39450	2.51239	2,414.062	14.15	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	86.56240	0.08656		84.39450	0.08439	86.562	14.15	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,367.61390	2.36761		2,466.28150	2.46628	2,367.614	14.03	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	90.11390	0.09011		88.28150	0.08828	90.114	14.03	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	93.80130	0.09380		92.31920	0.09232	93.801	13.92	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,321.30130	2.32130		2,420.31920	2.42032	2,321.301	13.92	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.58760	9.58760		9.61290	9.61290		13.63	0.00	0	75.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	530.09590	0.53010		552.65550	0.55266	530.096	13.56	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	32.49590	0.03250		29.75550	0.02976	32.496	13.56	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	521.49170	0.52149		543.96730	0.54397	521.492	13.55	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	33.89170	0.03389		31.06730	0.03107	33.892	13.55	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	513.02720	0.51303		535.39830	0.53540	513.027	13.55	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	35.42720	0.03543		32.49830	0.03250	35.427	13.55	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68920	9.68920		9.71510	9.71510		13.61	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	228.84540	0.22885		240.80900	0.24081	228.845	14.21	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	479.64540	0.47965		465.70900	0.46571	479.645	14.21	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	225.76000		0.22576	237.61410	0.23761	225.760	14.24	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	486.56000		0.48656	472.51410	0.47251	486.560	14.24	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	222.71460		0.22271	234.46210	0.23446	222.715	14.26	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	493.51460		0.49351	479.36210	0.47936	493.515	14.26	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			32.32690		32.32690	-32.34480	-32.34480			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			365.16290		365.16290	364.56790	364.56790			14,996.00	46	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			428.96810		428.96810	431.76650	431.76650			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			173.34860		173.34860	177.95020	177.95020			0.00	0	1,600.00	
CF CANDO CADU	On 16/09/2013	Can-Do Future			89.03570		89.03570	88.39540	88.39540			0.00	0	5,000.00	
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.66670		0.66670	1.62430	1.62430			0.00	0	10.00	
CF CANDO CAEK	On 15/08/2013	Can-Do Future			82.68550		82.68550	84.87490	84.87490			0.00	0	10,000.00	
CF CANDO CAEL	On 02/08/2013	Can-Do Future			12.37070		12.37070	16.53030	16.53030			0.00	0	30,000.00	
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550			0.00	0	0.00	
CF CANDO CAEN	On 16/09/2013	Can-Do Future			102.63270		102.63270	103.53000	103.53000			347,083.32	4,457	2,830.00	
CHF / R	On 16/09/2013	Foreign Exchange Future			10.61660		10.61660	10.61710	10.61710		14.53	0.00	0	75.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	796.16790		0.79617	797.48430	0.79748	796.168	14.82	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	19.56790		0.01957	20.38430	0.02038	19.568	14.82	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	786.89190		0.78689	788.28230	0.78828	786.892	14.80	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	20.29190		0.02029	21.18230	0.02118	20.292	14.80	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	777.63930		0.77764	779.10720	0.77911	777.639	14.78	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	21.03930		0.02104	22.00720	0.02201	21.039	14.78	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			10.76220		10.76220	10.76320	10.76320		15.24	0.00	0	50.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	385.81920		0.38582	388.68850	0.38869	385.819	15.23	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	413.61920		0.41362	415.48850	0.41549	413.619	15.23	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	381.47010		0.38147	384.36080	0.38436	381.470	15.24	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	419.27010		0.41927	421.16080	0.42116	419.270	15.24	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	377.41740		0.37742	380.32220	0.38032	377.417	15.27	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	425.21740		0.42522	427.12220	0.42712	425.217	15.27	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60470		1.60470	1.60500	1.60500		13.80	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,170.18270		0.11702	1,174.29610	0.11743	1,170.183	13.74	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	23.18270		0.00232	24.29610	0.00243	23.183	13.74	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,077.93810		0.10779	1,082.13900	0.10821	1,077.938	13.70	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	30.93810		0.00309	32.13900	0.00321	30.938	13.70	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	988.32760		0.09883	992.73720	0.09927	988.328	13.71	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	41.32760		0.00413	42.73720	0.00427	41.328	13.71	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61570		1.61570	1.61620	1.61620		14.28	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	440.50320		0.04405	447.18500	0.04472	440.503	15.00	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	783.50320		0.07835	785.18500	0.07852	783.503	15.00	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	408.09490		0.04081	414.70350	0.04147	408.095	15.15	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	851.09490		0.08511	852.70350	0.08527	851.095	15.15	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	377.96880		0.03780	384.49110	0.03845	377.969	15.29	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	920.96880		0.09210	922.49110	0.09225	920.969	15.29	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future			111.25623		111.25623		111.25379	111.25379			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	3,733.77000		3.73377		3,736.21000	3.73621	3,733.770		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	3,743.77000		3.74377		3,746.21000	3.74621	3,743.770		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	3,753.77000		3.75377		3,756.21000	3.75621	3,753.770		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.44561		111.44561		111.44306	111.44306			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,455.61000		1.45561		1,453.06000	1.45306	1,455.610		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	1,445.61000		1.44561		1,443.06000	1.44306	1,445.610		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,435.61000		1.43561		1,433.06000	1.43306	1,435.610		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.49991		85.12456		9.53620	84.84762			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	3,967.64000		3.96764		4,244.58000	4.24458	3,967.640		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,073.23000		74.07323		73,796.29000	73.79629	74,073.230		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.62239		82.54376		9.65996	82.26297			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,220.48000		9.22048		9,501.27000	9.50127	9,220.480		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	9,132.20000		9.13220		9,412.99000	9.41299	9,132.200		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	9,044.05000		9.04405		9,324.84000	9.32484	9,044.050		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.73927		83.65114		9.77810	83.36662			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,485.03000		1.48503		1,769.55000	1.76955	1,485.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,409.50000		1.40950		1,694.02000	1.69402	1,409.500		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,334.08000		1.33408		1,618.60000	1.61860	1,334.080		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			423.85000		423.85000		423.08000	423.08000			0.00	0	245.00
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	221,400.00000		22.14000		229,100.00000	22.91000	221,400.000		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	221,500.00000		22.15000		229,200.00000	22.92000	221,500.000		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	221,600.00000		22.16000		229,300.00000	22.93000	221,600.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			429.82800		429.82800		429.04700	429.04700			0.00	0	61.00
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	161,620.00000		16.16200		169,430.00000	16.94300	161,620.000		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	161,720.00000		16.17200		169,530.00000	16.95300	161,720.000		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
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	161,820.00000		16.18200	169,630.00000	16.96300	161,820.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			435.59300		435.59300	434.80100	434.80100				0.00	0	267.00
GOVI	On 06/02/2014	GOVI	439.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	43,970.00000		4.39700	51,890.00000	5.18900	43,970.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	44,070.00000		4.40700	51,990.00000	5.19900	44,070.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	44,170.00000		4.41700	52,090.00000	5.20900	44,170.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			441.49000		441.49000	440.68800	440.68800				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	5,000.00000		0.50000	13,020.00000	1.30200	5,000.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	5,100.00000		0.51000	13,120.00000	1.31200	5,100.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	5,200.00000		0.52000	13,220.00000	1.32200	5,200.000			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				197.44200	197.44200	197.43700	197.43700				0.00	0	324.00
IGOV	On 07/11/2013	Index Future				200.25300	200.25300	200.24800	200.24800				0.00	0	758.00
IGOV	On 06/02/2014	Index Future				202.96300	202.96300	202.95800	202.95800				0.00	0	164.00
ILBI	On 01/08/2013	Index Future				534.46300	534.46300	534.44200	534.44200				0.00	0	0.00
ILBI	On 07/11/2013	Index Future				542.13900	542.13900	542.11700	542.11700				0.00	0	0.00
ILBI	On 06/02/2014	Index Future				549.54600	549.54600	549.52500	549.52500				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap				8.82200	0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap				8.68300	0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap				8.65500	0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap				8.97500	0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap				8.96200	0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap				8.99700	0.06909	8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future				5.16000	94.84000	5.16000	94.84000				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				5.27000	94.73000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future				5.39000	94.61000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future				5.47000	94.53000	5.49000	94.51000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future				5.57000	94.43000	5.60000	94.40000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future				5.55000	94.45000	5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future				5.79000	94.21000	5.81000	94.19000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future				6.11000	93.89000	6.13000	93.87000				0.00	0	1,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.46000		93.54000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.79000		93.21000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.06000		92.94000		7.06000	92.94000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.30000		92.70000		7.31000	92.69000			0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry			7.83350		7.83350		7.87410	7.87410		17.13	27,252,400.00	3,500	3,500.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Call	126.34540		0.12635		169.84740	0.16985	126.345	21.03	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Put	2.84540		0.00285		5.74740	0.00575	2.845	21.03	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Call	98.36670		0.09837		142.49710	0.14250	98.367	19.73	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Put	4.86670		0.00487		8.39710	0.00840	4.867	19.73	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Call	89.32980		0.08933		133.61840	0.13362	89.330	19.30	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Put	5.82980		0.00583		9.51840	0.00952	5.830	19.30	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Call	80.48610		0.08049		124.88220	0.12488	80.486	18.86	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Put	6.98610		0.00699		10.78220	0.01078	6.986	18.86	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Call	15.34110		0.01534		37.94120	0.03794	15.341	20.48	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Put	61.84110		0.06184		43.84120	0.04384	61.841	20.48	0.00	0	5,000.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86980		7.86980		7.91240	7.91240		9.70	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	304.60140		0.30460		341.45170	0.34145	304.601	10.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	24.80140		0.02480		19.05170	0.01905	24.801	10.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	296.21550		0.29622		332.73570	0.33274	296.215	10.18	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	26.41550		0.02642		20.33570	0.02034	26.416	10.18	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	287.91440		0.28791		324.09140	0.32409	287.914	10.17	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	28.11440		0.02811		21.69140	0.02169	28.114	10.17	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.92850		7.92850		7.96980	7.96980		11.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	139.06180		0.13906		154.57830	0.15458	139.062	11.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	350.56180		0.35056		324.77830	0.32478	350.562	11.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	136.25430		0.13625		151.52350	0.15152	136.254	11.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	357.75430		0.35775		331.72350	0.33172	357.754	11.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	133.50060		0.13350		148.52730	0.14853	133.501	11.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	365.00060		0.36500		338.72730	0.33873	365.001	11.80	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.99650		9.99650	0.10001	9.98180	9.98180		15.12	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,974.88820		0.19749	0.10001	1,961.03880	0.19610	1,974.888	15.08	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,409.88820		0.24099	0.10001	2,543.03880	0.25430	2,409.888	15.08	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,928.06950		0.19281	0.10001	1,914.88380	0.19149	1,928.070	15.07	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,463.06950		0.24631	0.10001	2,596.88380	0.25969	2,463.070	15.07	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,881.97570		0.18820	0.10001	1,869.42090	0.18694	1,881.976	15.06	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,516.97570		0.25170	0.10001	2,651.42090	0.26514	2,516.976	15.06	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.89426		102.38345		7.92039	102.21148			138,934,341.65	1,357	887.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	4,086.37000		4.08637		4,258.34000	4.25834	4,086.370		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	4,017.00000		4.01700		4,188.97000	4.18897	4,017.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	3,947.69000		3.94769		4,119.66000	4.11966	3,947.690		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.00231		99.91169		8.02956	99.73733			135,580,163.33	1,357	11,644.00
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	10,330.44000		10.33044		10,504.80000	10.50480	10,330.440		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	10,257.71000		10.25771		10,432.07000	10.43207	10,257.710		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	10,185.03000		10.18503		10,359.39000	10.35939	10,185.030		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.10613		101.25197		8.13449	101.07538			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,677.24000		1.67724		1,853.83000	1.85383	1,677.240		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	1,613.56000		1.61356	1,790.15000	1.79015		1,613.560		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	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	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,549.92000		1.54992	1,726.51000	1.72651		1,549.920		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.20544		119.47779	6.24207	119.39987			3.06	1,386,420,275.16	11,604	8,952.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,022.16000		90.02216	89,944.24000	89.94424		90,022.160	3.20	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	3.20	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.35894		114.35649	6.40163	114.27751			3.01	1,251,174,357.09	10,941	21,698.00
R157	On 07/11/2013	Bond Future	5.59	Call	211.88000		0.21188	198.08000	0.19808		211.880	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,647.21000		1.64721	1,712.39000	1.71239		1,647.210	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	215.99000		0.21599	201.98000	0.20198		215.990	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,632.50000		1.63250	1,697.47000	1.69747		1,632.500	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	220.17000		0.22017	205.93000	0.20593		220.170	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,617.86000		1.61786	1,682.60000	1.68260		1,617.860	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.53430		115.89067	6.58456	115.81071			2.60	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	322.10000		0.32210	303.97000	0.30397		322.100	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,758.18000		1.75818	1,820.01000	1.82001		1,758.180	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	326.41000		0.32641	308.10000	0.30810		326.410	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,746.29000		1.74629	1,807.94000	1.80794		1,746.290	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,734.46000		1.73446	1,795.92000	1.79592		1,734.460	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	330.77000		0.33077	312.27000	0.31227		330.770	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.74930		110.65053	6.80983	110.56950			2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	219.26000		0.21926	206.07000	0.20607		219.260	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,336.29000		2.33629	2,404.13000	2.40413		2,336.290	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	221.68000		0.22168	208.36000	0.20836		221.680	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,324.95000		2.32495	2,392.66000	2.39266		2,324.950	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	224.11000		0.22411	210.68000	0.21068		224.110	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,313.62000		2.31362	2,381.22000	2.38122		2,313.620	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.03686		112.16835	7.11243	112.08621				0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	323.59000		0.32359	405.73000	0.40573		323.590		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	312.67000		0.31267	394.81000	0.39481		312.670		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	301.75000		0.30175	383.89000	0.38389		301.750		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.17408		120.00894	8.20515	119.72722			14.28	166,932,435.54	1,391	14,633.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000		0.000	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,675.32000		16.67532	16,957.04000	16.95704		16,675.320	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,987.01000		13.98701	14,268.73000	14.26873		13,987.010	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000		0.00000	0.00000	0.00000		0.000	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.00000		0.00000	0.00000	0.00000		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	13,458.17000		13.45817	13,739.89000	13.73989		13,458.170	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,371.65000		11.37165	11,653.37000	11.65337		11,371.650	13.93	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	0.00000		0.00000	0.00000	0.00000		0.000	14.00	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,330.38000		9.33038	9,612.10000	9.61210		9,330.380	14.00	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	0.00000		0.00000	0.00000	0.00000		0.000	14.02	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,827.00000		8.82700	9,108.72000	9.10872		8,827.000	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Put	6,350.91000		6.35091	6,632.63000	6.63263		6,350.910	14.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.10	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.80	Call	1.32000	0.00132	4.34000	0.00434	1.320	0.00434	1.320	14.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,468.44000	3.46844	3,753.18000	3.75318	3,468.440	3.75318	3,468.440	14.21	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	64.62000	0.06462	87.27000	0.08727	64.620	0.08727	64.620	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,660.65000	1.66065	1,965.02000	1.96502	1,660.650	1.96502	1,660.650	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	0.00000	0.00000	0.17000	0.00017	0.000	0.00017	0.000	14.73	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,498.23000	5.49823	5,216.68000	5.21668	5,498.230	5.21668	5,498.230	14.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,178.95000	7.17895	6,897.23000	6.89723	7,178.950	6.89723	7,178.950	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.000	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,736.53000	110.73653	110,454.81000	110.45481	110,736.530	110.45481	110,736.530	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.27610	121.70152		8.30838	121.41576			14.31	169,408,515.84	1,392	56,254.00
R186	On 07/11/2013	Bond Future	6.50	Call	130.46000	0.13046		123.56000	0.12356		130.460	14.01	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,474.43000	17.47443		17,753.29000	17.75329		17,474.430	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	243.99000	0.24399		231.49000	0.23149		243.990	14.01	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,941.55000	14.94155		15,214.81000	15.21481		14,941.550	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,563.42000	2.56342		2,466.02000	2.46602		2,563.420	14.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,048.00000	5.04800		5,236.36000	5.23636		5,048.000	14.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,097.95000	3.09795		2,985.63000	2.98563		3,097.950	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,313.60000	4.31360		4,487.04000	4.48704		4,313.600	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,138.54000	3.13854		3,025.14000	3.02514		3,138.540	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,264.27000	4.26427		4,436.63000	4.43663		4,264.270	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,179.19000	3.17919		3,064.70000	3.06470		3,179.190	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,215.10000	4.21510		4,386.37000	4.38637		4,215.100	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,560.12000	3.56012		3,435.83000	3.43583		3,560.120	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,791.89000	3.79189		3,953.36000	3.95336		3,791.890	14.45	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,738.54000	4.73854		4,587.03000	4.58703		4,738.540	14.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,776.39000	2.77639		2,910.64000	2.91064		2,776.390	14.58	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,083.82000	6.08382		5,906.29000	5.90629		6,083.820	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,984.87000	1.98487		2,093.10000	2.09310		1,984.870	14.72	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,563.60000	7.56360		7,362.42000	7.36242		7,563.600	14.85	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,383.28000	1.38328		1,467.86000	1.46786		1,383.280	14.85	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.37168	118.04396		8.40512	117.75447			14.50	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,675.32000	2.67532		2,588.41000	2.58841		2,675.320	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,338.13000	8.33813		8,540.71000	8.54071		8,338.130	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,704.54000	2.70454		2,616.89000	2.61689		2,704.540	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,274.75000	8.27475		8,476.59000	8.47659		8,274.750	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,211.99000	8.21199		8,413.09000	8.41309		8,211.990	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,734.29000	2.73429		2,645.90000	2.64590		2,734.290	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.47110	119.64225		8.50578	119.34885			14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,811.40000	1.81140		1,753.68000	1.75368		1,811.400	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,392.66000	14.39266		14,628.34000	14.62834		14,392.660	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,830.13000	1.83013		1,771.92000	1.77192		1,830.130	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,313.65000	14.31365		14,548.84000	14.54884		14,313.650	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,848.99000	1.84899		1,790.28000	1.79028		1,848.990	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,234.88000	14.23488		14,469.57000	14.46957		14,234.880	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.57168	115.99220		8.60765	115.69479			0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	2,366.73000	2.36673		2,664.14000	2.66414		2,366.730	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	2,281.55000	2.28155		2,578.96000	2.57896		2,281.550	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	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	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	Put	2,196.45000	2.19645		2,493.86000	2.49386		2,196.450	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			278.39537		278.39537		278.39560	278.39560			13,362,977.76	48	449.00
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	16,594.63000		16.59463	16,594.40000	16.59440	16.59440	16,594.630		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	16,604.63000		16.60463	16,604.40000	16.60440	16.60440	16,604.630		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	16,614.63000		16.61463	16,614.40000	16.61440	16.61440	16,614.630		0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.35912		282.35912		282.35935	282.35935			13,553,237.76	48	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,369.12000		2.36912	2,369.35000	2.36935	2.36935	2,369.120		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	2,359.12000		2.35912	2,359.35000	2.35935	2.35935	2,359.120		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 07/11/2013	Bond Future	280.01	Call	2,349.12000		2.34912	2,349.35000	2.34935	2.34935	2,349.120		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 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.37097		105.50852		5.40658	105.46046		1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,262.84000		68.26284	68,214.78000	68.21478	68.21478	68,262.840		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			5.38931		106.99653		5.43401	106.94783		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	134.50000		0.13450	124.43000	0.12443	0.12443	134.500		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	790.75000		0.79075	829.38000	0.82938	0.82938	790.750		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	137.17000		0.13717	126.94000	0.12694	0.12694	137.170		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	782.42000		0.78242	820.89000	0.82089	0.82089	782.420		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	139.88000		0.13988	129.49000	0.12949	0.12949	139.880		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	774.13000		0.77413	812.44000	0.81244	0.81244	774.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.38149		104.02344		5.43967	103.97416		1.38	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	354.29000		0.35429	333.36000	0.33336	0.33336	354.290		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	474.29000		0.47429	502.64000	0.50264	0.50264	474.290		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	358.14000		0.35814	337.05000	0.33705	0.33705	358.140		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	469.65000		0.46965	497.84000	0.49784	0.49784	469.650		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	465.04000		0.46504	493.07000	0.49307	0.49307	465.040		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	362.02000		0.36202	340.77000	0.34077	0.34077	362.020		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.35126		105.43185		5.43422	105.38190		1.09	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	238.69000		0.23869	221.98000	0.22198	0.22198	238.690		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	608.03000		0.60803	641.27000	0.64127	0.64127	608.030		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	240.84000		0.24084	224.02000	0.22402	0.22402	240.840		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	604.12000		0.60412	637.25000	0.63725	0.63725	604.120		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	243.00000		0.24300	226.07000	0.22607	0.22607	243.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	600.22000		0.60022	633.24000	0.63324	0.63324	600.220		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.18329		102.46877		5.32359	102.41814			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	38.51000		0.03851	0.00000	0.00000	0.00000	38.510		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000	12.12000	0.01212	0.01212	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000	8.51000	0.00851	0.00851	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	42.12000		0.04212	0.00000	0.00000	0.00000	42.120		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	45.72000		0.04572	0.00000	0.00000	0.00000	45.720		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000	4.91000	0.00491	0.00491	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future			210.10765		210.10765		210.10478	210.10478			0.00	0	890.00
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	12,882.35000		12.88235		12,885.22000	12.88522	12,882.350		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	12,892.35000		12.89235		12,895.22000	12.89522	12,892.350		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	12,902.35000		12.90235		12,905.22000	12.90522	12,902.350		0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.09918		213.09918		213.09600	213.09600			0.00	0	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,109.18000		4.10918		4,106.00000	4.10600	4,109.180		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	4,099.18000		4.09918		4,096.00000	4.09600	4,099.180		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 07/11/2013	Bond Future	209.01	Call	4,089.18000		4.08918		4,086.00000	4.08600	4,089.180		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 07/12/2033	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			6.94019		107.82980		6.96659	107.73421		5.56	105,457,544.40	978	186.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,616.60000		94.61660		94,521.01000	94.52101	94,616.600	5.76	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.76	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.07688		105.19113		7.10546	105.09424		5.54	102,876,925.14	978	7,179.00
R203	On 07/11/2013	Bond Future	5.71	Call	76.86000		0.07686		72.88000	0.07288	76.860	5.41	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,842.93000		4.84293		4,935.84000	4.93584	4,842.930	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	155.62000		0.15562		147.98000	0.14798	155.620	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,923.92000		3.92392		4,013.17000	4.01317	3,923.920	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	159.36000		0.15936		151.55000	0.15155	159.360	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,892.23000		3.89223		3,981.31000	3.98131	3,892.230	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	163.27000		0.16327		155.29000	0.15529	163.270	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,860.73000		3.86073		3,949.64000	3.94964	3,860.730	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,961.61000		102.96161		102,864.72000	102.86472	102,961.610	5.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.73	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.21635		106.60229		7.24726	106.50420		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	307.53000		0.30753		295.07000	0.29507	307.530	5.05	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,426.47000		4.42647		4,512.10000	4.51210	4,426.470	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	414.76000		0.41476		398.74000	0.39874	414.760	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,903.00000		3.90300		3,985.07000	3.98507	3,903.000	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	421.13000		0.42113		404.90000	0.40490	421.130	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,876.30000		3.87630		3,958.16000	3.95816	3,876.300	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	427.57000		0.42757		411.13000	0.41113	427.570	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,849.68000		3.84968		3,931.33000	3.93133	3,849.680	5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.36521		103.88440		7.39880	103.78497		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	374.53000		0.37453		361.21000	0.36121	374.530	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,330.64000		5.33064		5,416.75000	5.41675	5,330.640	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	379.12000		0.37912		365.66000	0.36566	379.120	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,303.85000		5.30385		5,389.82000	5.38982	5,303.850	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	383.75000		0.38375		370.16000	0.37016	383.750	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,277.10000		5.27710		5,362.94000	5.36294	5,277.100	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,990.24000		1.99024		1,942.59000	1.94259	1,990.240	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,887.26000		1.88726		1,939.04000	1.93904	1,887.260	5.32	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.52842		105.30941		7.56513	105.20859			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	657.81000		0.65781		758.63000	0.75863	657.810		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	630.11000		0.63011		730.93000	0.73093	630.110		0.00	0	0.00

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	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	602.43000		0.60243		703.25000	0.70325	602.430		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.14967		104.73215		7.18595	104.56905		7.58	76,873,398.10	734	10,678.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,848.65000		95.84865		95,685.55000	95.68555	95,848.650		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		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.26873		106.20923		7.30738	106.04384		7.30	77,957,574.82	734	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Call	300.29000		0.30029		280.88000	0.28088	300.290		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,599.03000		4.59903		4,745.01000	4.74501	4,599.030		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	306.91000		0.30691		287.14000	0.28714	306.910		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,560.63000		4.56063		4,706.25000	4.70625	4,560.630		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	313.65000		0.31365		293.51000	0.29351	313.650		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,522.37000		4.52237		4,667.62000	4.66762	4,522.370		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,104.89000		1.10489		1,048.53000	1.04853	1,104.890		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,263.90000		2.26390		2,372.93000	2.37293	2,263.900		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.38427		103.60345		7.42534	103.43594		7.41	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	733.39000		0.73339		699.01000	0.69901	733.390		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,892.92000		4.89292		5,026.05000	5.02605	4,892.920		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	743.31000		0.74331		708.56000	0.70856	743.310		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,859.99000		4.85999		4,992.75000	4.99275	4,859.990		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	753.32000		0.75332		718.21000	0.71821	753.320		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,827.17000		4.82717		4,959.57000	4.95957	4,827.170		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.51084		105.00615		7.55464	104.83638		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	759.78000		0.75978		728.71000	0.72871	759.780		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,667.50000		6.66750		6,806.20000	6.80620	6,667.500		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	767.64000		0.76764		736.31000	0.73631	767.640		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,633.81000		6.63381		6,772.25000	6.77225	6,633.810		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	775.56000		0.77556		743.96000	0.74396	775.560		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,600.19000		6.60019		6,738.36000	6.73836	6,600.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.64533		102.41519		7.69216	102.24310			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	758.79000		0.75879		930.88000	0.93088	758.790		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	721.68000		0.72168		893.77000	0.89377	721.680		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	684.58000		0.68458		856.67000	0.85667	684.580		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			5.40766		101.31824		5.44439	101.30212		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,320.13000		30.32013		30,304.01000	30.30401	30,320.130		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		0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.56636		102.74716		5.65790	102.73083		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.48000		0.01248		10.74000	0.01074	12.480		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	240.72000		0.24072		255.31000	0.25531	240.720		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	12.71000		0.01271		10.94000	0.01094	12.710		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	239.15000		0.23915		253.71000	0.25371	239.150		0.00	0	0.00

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	4.31	Call	12.94000	0.01294	11.14000	0.01114	12.940	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	237.59000	0.23759	252.12000	0.25212	237.590	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.46455	99.34508	7.48574	99.23904		9.37	1,717,577,088.12	17,289	16,038.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,773.89000	91.77389	91,667.85000	91.66785	91,773.890	9.74	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	9.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.57984	100.74618	7.60220	100.63864		9.14	1,741,800,706.02	17,289	27,430.00
R207	On 07/11/2013	Bond Future	6.69	Call	478.70000	0.47870	465.06000	0.46506	478.700	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,877.86000	4.87786	4,971.76000	4.97176	4,877.860	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	487.97000	0.48797	474.09000	0.47409	487.970	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,836.37000	4.83637	4,930.03000	4.93003	4,836.370	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	497.38000	0.49738	483.25000	0.48325	497.380	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,795.06000	4.79506	4,888.47000	4.88847	4,795.060	8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.69238	98.45821	7.71592	98.34931		9.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	829.26000	0.82926	809.42000	0.80942	829.260	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,852.78000	5.85278	5,941.84000	5.94184	5,852.780	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	840.16000	0.84016	820.09000	0.82009	840.160	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,814.48000	5.81448	5,903.31000	5.90331	5,814.480	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	851.15000	0.85115	830.87000	0.83087	851.150	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,776.31000	5.77631	5,864.93000	5.86493	5,776.310	8.95	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.81638	99.79126	7.84122	99.68094		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	753.61000	0.75361	737.12000	0.73712	753.610	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,320.48000	8.32048	8,414.31000	8.41431	8,320.480	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	761.64000	0.76164	744.99000	0.74499	761.640	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,279.85000	8.27985	8,373.52000	8.37352	8,279.850	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	769.73000	0.76973	752.93000	0.75293	769.730	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,239.30000	8.23930	8,332.82000	8.33282	8,239.300	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.94684	97.51982	7.97313	97.40795			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	1,101.26000	1.10126	1,213.13000	1.21313	1,101.260		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	1,058.10000	1.05810	1,169.97000	1.16997	1,058.100		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	1,014.96000	1.01496	1,126.83000	1.12683	1,014.960		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			7.61438	97.40429	7.63553	97.28714		9.99	959,237,447.92	9,848	4,026.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,359.82000	88.35982	88,242.67000	88.24267	88,359.820	10.35	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	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.72414	95.38210	7.74630	95.26338		10.45	896,973,268.40	9,404	14,595.00
R208	On 07/11/2013	Bond Future	6.79	Call	455.39000	0.45539	441.91000	0.44191	455.390	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,631.30000	5.63130	5,736.54000	5.73654	5,631.300	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	464.69000	0.46469	450.95000	0.45095	464.690	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,583.37000	5.58337	5,688.35000	5.68835	5,583.370	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	474.13000	0.47413	460.13000	0.46013	474.130	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,535.63000	5.53563	5,640.35000	5.64035	5,535.630	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,544.19000	1.54419	1,505.03000	1.50503	1,544.190	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,755.36000	2.75536	2,834.92000	2.83492	2,755.360	10.45	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.82868	96.66170	7.85186	96.54142		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,686.24000	6.68624	6,786.16000	6.78616	6,686.240	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	818.05000	0.81805	797.69000	0.79769	818.050	9.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Call	829.41000		0.82941		808.81000	0.80881	829.410	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,641.69000		6.64169		6,741.37000	6.74137	6,641.690	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	840.88000		0.84088		820.04000	0.82004	840.880	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,597.29000		6.59729		6,696.73000	6.69673	6,597.290	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.93796		94.57385		7.96224	94.45196		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	741.91000		0.74191		724.99000	0.72499	741.910	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,489.71000		9.48971		9,594.68000	9.59468	9,489.710	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	750.33000		0.75033		733.24000	0.73324	750.330	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,442.12000		9.44212		9,546.92000	9.54692	9,442.120	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	758.82000		0.75882		741.57000	0.74157	758.820	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,394.62000		9.39462		9,499.26000	9.49926	9,394.620	10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.05100		95.87112		8.07646	95.74756			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	1,278.28000		1.27828		1,401.84000	1.40184	1,278.280		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	1,228.91000		1.22891		1,352.47000	1.35247	1,228.910		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	1,179.58000		1.17958		1,303.14000	1.30314	1,179.580		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.90884		76.47101		8.94485	76.19520		20.79	69,512,148.09	909	5,239.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	20.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,527.95000		7.52795		7,803.76000	7.80376	7,527.950	20.49	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,521.90000		66.52190		66,246.09000	66.24609	66,521.900	21.41	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	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.00329		74.40521		9.04045	74.12548		22.13	67,634,335.89	909	18,941.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,290.93000		2.29093		2,197.39000	2.19739	2,290.930	22.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,035.77000		5.03577		5,221.96000	5.22196	5,035.770	22.09	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,719.93000		2.71993		2,613.20000	2.61320	2,719.930	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,358.27000		4.35827		4,531.27000	4.53127	4,358.270	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,752.45000		2.75245		2,644.76000	2.64476	2,752.450	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,312.71000		4.31271		4,484.75000	4.48475	4,312.710	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,785.19000		2.78519		2,676.54000	2.67654	2,785.190	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,267.49000		4.26749		4,438.57000	4.43857	4,267.490	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,431.54000		4.43154		4,280.44000	4.28044	4,431.540	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,605.23000		2.60523		2,733.86000	2.73386	2,605.230	22.44	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,074.36000		5.07436		4,909.33000	4.90933	5,074.360	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,172.33000		2.17233		2,287.03000	2.28703	2,172.330	22.53	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,522.47000		5.52247		5,348.48000	5.34848	5,522.470	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,917.41000		1.91741		2,023.15000	2.02315	1,917.410	22.59	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,459.12000		6.45912		6,268.26000	6.26826	6,459.120	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,480.94000		1.48094		1,569.81000	1.56981	1,480.940	22.71	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.09123		75.40340		9.12949	75.11995		21.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,927.98000		2.92798		2,830.48000	2.83048	2,927.980	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,210.54000		7.21054		7,396.49000	7.39649	7,210.540	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,955.62000		2.95562		2,857.42000	2.85742	2,955.620	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,157.05000		7.15705		7,342.30000	7.34230	7,157.050	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,104.06000		7.10406		7,288.60000	7.28860	7,104.060	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,983.62000		2.98362		2,884.71000	2.88471	2,983.620	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.18037		73.27933		9.21977	72.99207		21.90	0.00	0	0.00



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 08/05/2014	Bond Future	7.84	Call	1,996.49000		1.99649	1,930.32000	1.93032	1,996.490	21.53	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	12,929.22000		12.92922	13,150.31000	13.15031	12,929.220	21.53	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	2,015.01000		2.01501	1,948.34000	1.94834	2,015.010	21.53	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	12,857.08000		12.85708	13,077.67000	13.07767	12,857.080	21.53	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	2,033.64000		2.03364	1,966.47000	1.96647	2,033.640	21.53	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	12,785.19000		12.78519	13,005.28000	13.00528	12,785.190	21.53	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.26984		74.28447	9.31041	73.99333			0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	1,684.80000		1.68480	1,975.94000	1.97594	1,684.800		0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	1,610.22000		1.61022	1,901.36000	1.90136	1,610.220		0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	1,535.76000		1.53576	1,826.90000	1.82690	1,535.760		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			159.19122		159.19122	159.18928	159.18928			0.00	0	0.00	
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	13,798.78000		13.79878	13,800.72000	13.80072	13,798.780		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	13,808.78000		13.80878	13,810.72000	13.81072	13,808.780		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	13,818.78000		13.81878	13,820.72000	13.82072	13,818.780		0.00	0	0.00	
R210	On 07/11/2013	Bond Future			159.53504		159.53504	159.53312	159.53312			0.00	0	1,237.00	
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	454.96000		0.45496	456.88000	0.45688	454.960		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	464.96000		0.46496	466.88000	0.46688	464.960		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	474.96000		0.47496	476.88000	0.47688	474.960		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			128.37904		128.37904	128.38439	128.38439			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	1,610.96000		1.61096	1,605.61000	1.60561	1,610.960		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	1,620.96000		1.62096	1,615.61000	1.61561	1,620.960		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	1,630.96000		1.63096	1,625.61000	1.62561	1,630.960		0.00	0	0.00	
R211	On 07/11/2013	Bond Future			130.20685		130.20685	130.21227	130.21227			0.00	0	522.00	
R211	On 07/11/2013	Bond Future	129.99	Call	216.85000		0.21685	222.27000	0.22227	216.850		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	129.99	Put	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	206.85000		0.20685	212.27000	0.21227	206.850		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.01	Call	196.85000		0.19685	202.27000	0.20227	196.850		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 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future			130.59349		130.59349		130.59399	130.59399			0.00	0	2,050.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	7,396.51000		7.39651		7,396.01000	7.39601	7,396.510		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	7,406.51000		7.40651		7,406.01000	7.40601	7,406.510		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	7,416.51000		7.41651		7,416.01000	7.41601	7,416.510		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.45278		132.45278		132.45336	132.45336			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	537.22000		0.53722		536.64000	0.53664	537.220		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	547.22000		0.54722		546.64000	0.54664	547.220		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	557.22000		0.55722		556.64000	0.55664	557.220		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			8.71901		87.70222		8.75006	87.45763		18.44	113,311,268.24	1,292	7,531.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,087.20000		77.08720		76,842.61000	76.84261	77,087.200		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.81905		85.40237		8.85113	85.15437		19.64	110,339,862.04	1,292	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,699.19000		2.69919		2,608.69000	2.60869	2,699.190		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,501.48000		4.50148		4,658.98000	4.65898	4,501.480		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,731.92000		2.73192		2,640.58000	2.64058	2,731.920		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,454.35000		4.45435		4,611.01000	4.61101	4,454.350		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,764.89000		2.76489		2,672.69000	2.67269	2,764.890		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,407.58000		4.40758		4,563.38000	4.56338	4,407.580		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.91402		86.54803		8.94711	86.29675		19.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,835.71000		2.83571		2,755.46000	2.75546	2,835.710		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,788.43000		7.78843		7,959.46000	7.95946	7,788.430		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,862.89000		2.86289		2,782.05000	2.78205	2,862.890		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,732.93000		7.73293		7,903.37000	7.90337	7,732.930		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,890.23000		2.89023		2,808.79000	2.80879	2,890.230		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,677.70000		7.67770		7,847.54000	7.84754	7,677.700		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00667		84.18129		9.04078	83.92665		19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,940.10000		1.94010		1,884.56000	1.88456	1,940.100		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,150.98000		13.15098		13,350.08000	13.35008	13,150.980		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,958.26000		1.95826		1,902.29000	1.90229	1,958.260		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,079.44000		13.07944		13,278.11000	13.27811	13,079.440		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,976.55000		1.97655		1,920.14000	1.92014	1,976.550		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,008.15000		13.00815		13,206.38000	13.20638	13,008.150		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.10119		85.33607		9.13639	85.07785			0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	1,953.36000		1.95336		2,211.58000	2.21158	1,953.360		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	1,877.35000		1.87735		2,135.57000	2.13557	1,877.350		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	1,801.43000		1.80143		2,059.65000	2.05965	1,801.430		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.09391		76.73358		9.13496	76.41327		21.80	43,201,005.54	563	92.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,285.68000		66.28568		65,965.37000	65.96537	66,285.680		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.19124		74.53161		9.23362	74.20686		23.27	41,961,296.43	563	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	462.81000		0.46281		435.52000	0.43552	462.810		0.00	0	0.00

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 07/11/2013	Bond Future	7.79	Put	12,723.44000	12.72344	13,020.90000	13.02090	12,723.440	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	471.93000	0.47193	444.16000	0.44416	471.930	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,633.41000	12.63341	12,930.39000	12.93039	12,633.410	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	481.20000	0.48120	452.93000	0.45293	481.200	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,543.73000	12.54373	12,840.21000	12.84021	12,543.730	22.85	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.28347	75.53144	9.32716	75.20238		22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,002.60000	4.00260	3,865.34000	3.86534	4,002.600	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,279.73000	6.27973	6,471.53000	6.47153	6,279.730	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,035.12000	4.03512	3,897.06000	3.89706	4,035.120	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,232.69000	6.23269	6,423.69000	6.42369	6,232.690	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,186.58000	6.18658	6,376.77000	6.37677	6,186.580	22.91	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,068.42000	4.06842	3,929.55000	3.92955	4,068.420	22.91	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.16905	99.40481	9.23016	98.79672			77,535,751.80	780	0.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	15,159.74000	15.15974	15,767.83000	15.76783	15,159.740		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	15,030.19000	15.03019	15,638.28000	15.63828	15,030.190		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	14,900.89000	14.90089	15,508.98000	15.50898	14,900.890		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.26960	96.38582	9.33282	95.76909			75,180,939.60	780	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,135.34000	16.13534	16,752.07000	16.75207	16,135.340		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,006.01000	16.00601	16,622.74000	16.62274	16,006.010		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,876.94000	15.87694	16,493.67000	16.49367	15,876.940		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.36508	97.67886	9.43036	97.05398			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,717.87000	2.71787	3,342.75000	3.34275	2,717.870		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,616.60000	2.61660	3,241.48000	3.24148	2,616.600		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,515.52000	2.51552	3,140.40000	3.14040	2,515.520		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,150.49000	19,150.49000	19,167.83000	19,167.83000			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	332.26590	0.03323	335.27020	0.03353	332.266	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	254.26590	0.02543	257.27020	0.02573	254.266	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	283.71240	0.02837	286.76320	0.02868	283.712	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	305.71240	0.03057	308.76320	0.03088	305.712	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	241.75520	0.02418	244.81060	0.02448	241.755	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	363.75520	0.03638	366.81060	0.03668	363.755	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>12,235,138,076.70</b>	<b>137,302</b>	<b>2 127 836.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.53150			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.93500	106.84087	6.93500	106.82107			13,870,000,000.00	2,000,000	2,063,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68529			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.37000	107.31178		8.37000	107.28787			770,040,000,000.00	92,000,000	46,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.29353			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.42044			0.00	0	0.00
AB012		On 21/11/2022	Spot Bond	8.00000	48.20858		8.00000	48.19831			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.23500	97.75141		9.23500	97.72743			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.28500	104.04941		7.28500	104.02918			12,639,475,000.00	1,735,000	7,680,000.00
AB07		On 07/03/2014	Spot Bond	6.55500	104.82339		6.55500	104.80502			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.92488			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.66000	107.61248		8.66000	107.58768			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.66147			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.62000	137.49771		0.62000	137.50833			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.17000	131.55134		2.17000	263.64023			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.19453			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38261			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79902			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.83493			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.85874			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.54500	110.28063		7.54500	110.25844			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.03383			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.15500	105.79618		7.15500	105.77597			0.00	0	186,600.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.62197			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.67262			0.00	10,000,000	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.44238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.45361			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49323			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72781			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88874			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.25500	105.63111		6.25500	105.61315			1,488,690,000.00	238,000	50,731,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24706			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.10075			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.07000	131.19616		5.07000	131.19066			0.00	0	843,001.00
ABLI03	On 15/03/2015	Spot Bond		2.84000	126.12268		2.84000	126.12488			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.57000	117.22172		2.57000	117.22456			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.22000	100.42219		4.22000	100.42005			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.75000	103.43210		5.75000	100.36407			0.00	0	31,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.96000	111.99463		10.96000	111.96216			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53251			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.77847			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82127			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94433			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.35750		3.87000	110.35633			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	29.30025		100.00000	29.22927			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.91000	164.25865		1.91000	164.26557			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.64669		2.76000	152.64961			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		1.94000	166.62163		1.94000	166.62853			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.05000	168.33195		2.05000	168.33840			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.95625	70.89452		7.95625	70.87218			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.95625	70.89452		7.95625	70.87218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond		84.61000	16.60353		84.61000	16.57567			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78310			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.41000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	44.61549		100.00000	44.53084			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.24000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.66000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.46219			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30121			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.97000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.69500	103.66755		6.69500	103.64890			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.10000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.05000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.04000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.66000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60292			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.07500	117.55793		7.07500	117.53573			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30714			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.38000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.62000	93.89149		2.62000	99.79887			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.70500	99.61510		2.70500	145.46396			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.65000	113.04513		2.65000	191.83316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.07000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.52500	89.84916		9.52500	92.23627			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	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.50962			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.97000			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		9.66000	107.02364		9.66000	107.39132			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.60500	107.57371		9.60500	107.81926			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.80500	89.63876		8.80500	90.97162			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.42000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		100.00000	3.21260		100.00000	3.20626			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.26000	109.81045		8.26000	109.78630			7,153,160,000.00	866,000	1,488,000.00
ABS5	On 01/05/2015	Spot Bond		6.88500	104.37255		6.88500	104.35335			42,283,483,920.00	6,141,392	12,041,392.00
ABS6	On 01/06/2020	Spot Bond		8.81500	98.26296		8.81500	98.23980			76,672,870,000.00	8,698,000	34,773,000.00
ABS7	On 11/09/2026	Spot Bond		9.86000	95.71922		9.86000	95.69419			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.53500	107.79510		7.53500	107.77344			0.00	0	0.00

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		125.13297		4.00000	125.13120			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.32000		127.97184		1.32000	127.97927			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.98000		133.62549		1.98000	267.79838			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.56000		123.22016		0.56000	125.97837			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.90000		123.14610		1.90000	125.62510			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		31.79419		100.00000	31.71717			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.38947			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.38947			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.23500		109.27136		11.23500	109.23892			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.82876			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.59958		100.00000	1.59570			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.87852			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.58437			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.76385			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.53421		100.00000	9.51111			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.75701			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77900			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.98653		11.00000	57.96995			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.53421		100.00000	9.51111			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.38107			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.61146			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	100.84817			0.00	0	0.00



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	100.89015			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.98452			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84804			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87649			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88901			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04114			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04114			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04139			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.82530			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04139			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04089			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.74749			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.80928			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.79692			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69960			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.79692			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85949			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.88772			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.89909			0.00	208,000,000	104,000,000.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.87635			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73991			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82532			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.27000	104.54726		9.27000	104.62287			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75709			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.40500	100.79817		7.40500	100.77846			0.00	0	0.00

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	100.01740			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.12022			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.86802			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	100.01439			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.77882		100.00000	4.76823			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.45324		100.00000	6.43904			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.01232			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.77643			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.83577			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.84801			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32109			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32109			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01439			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21663			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81951			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81268			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.96832			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15004			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.96758			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62586			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81411			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92449			0.00	0	500,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32450			0.00	0	702,501.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69658			0.00	0	0.00

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	100.85144			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	100.84521			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.70117			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83340			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88835			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74226			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72286			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76051			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79123			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74568			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75823			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.72783		10.23000	103.69971			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77060			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75139			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05307			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95353			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.70760			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31000	103.31301		9.31000	103.28733			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82764			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.17428		1.75000	108.30080			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75709			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75919			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80704			0.00	0	0.00

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	100.83524			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77881			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.76412			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82960			0.00	2,000,000	2,000,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80139			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86343			0.00	0	1,053,752.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80704			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84088			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.38570			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.82960			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80763			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.85589			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87068			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68585			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.69769			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75123			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76834			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.87419			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.86118			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92538			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81268			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91637			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91975			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92538			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.51007			0.00	0	0.00

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	100.88033			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.88033			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.39415			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.19345			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75622			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74830			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.15421			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.23111			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.42268			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.79760			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	100.00000	8.85688		100.00000	8.81793			0.00	0	100,000,000.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.77003			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.61037		100.00000	6.59436			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27136			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.41821			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51603			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25697			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28524			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32285			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.24552			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.89500	98.64620		7.89500	98.62450			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32391			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.38105			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.53000	103.46737		8.53000	103.44388			5,118,000,000.00	600,000	6,685,000.00
AIR02		On 30/04/2023	Spot Bond	9.30000	118.00325		9.30000	117.97395			3,720,000,000.00	400,000	7,682,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.92455	100.00000	41.82299				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.18500		112.87892	7.18500	112.85728				34,488,000,000.00	4,800,000	23,439,300.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		40.01629	100.00000	39.91935				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.40088	100.00000	14.36900				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.95500		150.71756	2.95500	150.71967				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.99870	4.57000	129.91436				0.00	0	702,501.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.32666				0.00	60,000,000	15,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.83986				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.87707				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.86397				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.64303				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78000		107.43334	8.78000	107.40812				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.26615				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.15953				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		87.37958	100.00000	87.17590				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.99992				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.26000		112.56335	7.26000	112.54141				297,660,000.00	41,000	41,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.63810				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.82920				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.64000		103.32793	6.64000	103.30928				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.57735				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.13500		104.64860	7.13500	104.62855				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.71000		107.51202	8.71000	107.48698				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93066				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.00652		104.63377	11.00652	103.10904				0.00	0	0.00

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		10.94537	102.03687	10.94537	101.55193			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.98507	101.90128	10.98507	101.47525			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.84164			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		11.02477	101.64651	11.02477	101.35868			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		12.02819	100.24320	12.02819	100.14751			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.86256			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.86256			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.86263			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.25652	100.40672	11.25652	100.59452			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.16614	103.12859	11.16614	101.40652			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.94537	102.03687	10.94537	101.55193			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.14652	101.89727	11.14652	101.52001			0.00	0	470,956.00
BAYA16		On 30/09/2016	Spot Bond		10.34141	94.46742	10.34141	100.93397			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.81658			0.00	0	948,593.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.80268			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.80268			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.75736			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		10.62041	100.60330	10.62041	100.67845			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.48500	99.81850	11.48500	99.72438			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	94.85658			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		10.22500	65.70158	10.22500	96.99709			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	83.01636			0.00	0	0.00
BAYA28		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.58213			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.73716			0.00	0	0.00

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	77.09402		12.22500	100.80093			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.79032			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.18000	62.55679		11.18000	97.20178			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.76560			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.78621			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.78621			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75938			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75571			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57115			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.00652	104.75844		14.00652	103.32042			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.31520	101.47143		15.31520	101.40395			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.23253	101.25466		14.23253	101.19020			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05249			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.05249			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.05249			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.09322			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.38370		100.00000	9.36590			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.24746		100.00000	20.19841			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.42746		100.00000	18.38282			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.37498		100.00000	11.34742			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.37498		100.00000	11.34742			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.75289		100.00000	13.71958			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.91664		100.00000	11.88777			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	65.06572		100.00000	64.94228			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23573			0.00	0	0.00



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	100.86274			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88363			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.88000	105.58714		1.88000	170.04789			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.22000	94.08005		8.22000	137.00235			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22000	95.37880		8.22000	137.31905			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.60500	98.32667		8.60500	98.30404			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.91207			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41268			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	100.01580			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.07551			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77909			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.07536		100.00000	62.92256			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93000	99.36090		7.93000	99.33990			47,580,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24428			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18246			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18651			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21347			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25094			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03396			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03475			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03501			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03817			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04235			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.53771		100.00000	5.52429			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.53771		100.00000	5.52429			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76352			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82933			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84727			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.31000	104.83655		8.31000	104.81335			0.00	0	165,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90107			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99655			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.95286		100.00000	3.94329			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.95286		100.00000	3.94329			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.38000	108.65472		6.38000	103.54529			0.00	0	2,870,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.51020			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98504			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.51515			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.82590			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11460			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.55017		100.00000	7.53188			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.33191			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11852			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.18320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30074			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.78966			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.58637			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.82541			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.81860		100.00000	10.79240			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.95500	110.34152		6.95500	110.32103			1,676,155,000.00	241,000	1,107,000.00
CBL08	On 02/11/2016	Spot Bond		9.36000	116.50835		9.36000	116.47940			224,640,000.00	24,000	224,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.04080			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.86436			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.06000	105.98365		9.06000	105.95814			2,645,520,000.00	292,000	7,569,000.00
CBL12	On 06/09/2018	Spot Bond		11.09000	105.43702		11.09000	105.40610			0.00	0	1,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.99950			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.34000	100.87251		11.34000	100.84228			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.68437			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.25000	102.52019		9.25000	102.49500			8,306,500,000.00	898,000	1,405,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.84611			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.78000	101.81523		11.78000	101.78304			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98202			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.26625			0.00	0	474,188.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.91382			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.13000	94.16511		10.13000	94.13982			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.05000	116.91539		10.05000	116.88408			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.90000	112.84817		9.90000	112.81838			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.34000	116.96206		9.34000	116.93304			410,960,000,000.00	44,000,000	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.61000	105.10327		11.61000	105.07105			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.79562			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92631			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.35758			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41066			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.28544			0.00	0	702,501.00
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	101.38104			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.51285			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.48504			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.76841			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72850			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.63204			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.38136			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31742			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	100.80830			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.79500	105.55530		10.79500	105.52454			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.37500	103.90182		8.37500	103.87825			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.86858			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05322			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27927			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27927			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67241			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	22.49356		100.00000	22.43908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		22.31098	100.00000	22.25693				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.84807				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		57.49282	100.00000	57.35354				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		57.90715	100.00000	57.76686				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.34076				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.10393				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.86132	10.11000	100.83429				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.10393				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44582				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.66234				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.84504				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.21891	2.76000	113.33695				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		110.21571	3.14000	113.35335				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.46374	8.25000	103.44102				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	101.10393				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.10393				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.31273	3.10000	112.94525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	117.99791		2.40000	112.64683			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22744			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35045			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35532			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.13500	103.53825		8.13500	103.51570			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.38281			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37714			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.18885			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19328			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.18500	103.71312		8.18500	103.69040			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.18500	103.71312		8.18500	103.69040			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	8.23500	102.54337		8.23500	102.52076			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87084			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96867			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.26617			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.26617			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	65.75128		100.17539	65.59174			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.19333			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43952			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88408			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25271			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.34107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	104.09530	9.35000	104.06903			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.09530	9.35000	104.06903			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19860			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.20220			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	102.12988			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84626			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.08674			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64326			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64326			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64326			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64326			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64326			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66085			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68997			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68997			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68997			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68997			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68997			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69485			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.11000	105.70427	9.11000	105.67869			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02579			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.26976			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73363			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01899			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00172			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.97369			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17203			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79575			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79011			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80827			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.30383			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.53503			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46860			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80599			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09946			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05316			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73865			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62340			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.76751			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.79868			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21488			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80205			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80205			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79232			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68278			0.00	0	746,407.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79232			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50848			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.93571			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68281			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68281			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67477			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.79513		100.00000	6.77867			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	100.90849			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	101.69233			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.80500	94.07572		10.80500	94.71640			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.32500	93.47893		11.32500	96.36050			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64166			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.93888			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.64927			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15417			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.02136			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.11573		8.80500	102.20147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.81268			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15588			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	100.85442			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.87132			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.93663			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.46256			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06807			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06807			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06807			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.96226			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.69408			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21320			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14489			0.00	0	20,000,000.00
CLN39	On 07/02/2016	Spot Bond		100.00000	28.82497		100.00000	28.76047			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	28.82497		100.00000	28.76047			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.29328		7.01000	36.90618			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	137.94711			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	0.00073		100.00000	0.00073			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00073		100.00000	0.00073			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.60500	98.32667		8.60500	126.02155			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.22000	31.21838		8.22000	137.00235			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.22000	31.60589		8.22000	137.31905			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.49204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	84.35944			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45158			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45158			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.88219			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81847			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83105			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82960			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15417			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74604			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.68500		113.12776		8.68500	109.83843			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.71000		102.53152		8.71000	102.50764			120,198,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.04000		115.24269		10.04000	115.21186			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.13500		107.20804		8.13500	107.18468			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.63000		109.96247		9.63000	109.93437			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.11500		96.87752		10.11500	96.85140			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.95000		97.92601		10.95000	97.89749			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.95000		90.66117		10.95000	90.63477			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.18189			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.22720			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.08998			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.72386			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.13241			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.49000		92.27626		12.49000	90.73831			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.77727		100.00000	9.74675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00655			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.98500		97.66533		7.98500	98.70288			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.04356			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.10174			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.51881			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.76571			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80474			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.72648			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.13500		104.55990		7.13500	104.53955			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.93500		122.60163		6.93500	122.57881			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.23000		110.64968		8.23000	105.90634			586,420,420,000.00	71,254,000	41,158,000.00
DV23	On 27/02/2023	Spot Bond	8.76500		112.18634		8.76500	112.15977			1,180,128,365,000.00	134,641,000	91,103,956.00
E170	On 01/08/2020	Spot Bond	7.89000		129.76472		7.89000	129.73743			287,827,200,000.00	36,480,000	18,581,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.09910			0.00	0	500,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.50759			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63420			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.71820			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.41558			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.85963			4,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.13500		114.41096		2.13500	114.41511			65,117,500,000.00	30,500,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.18500		101.38160		2.18500	101.38515			0.00	0	5,000,000.00
EL30	On 29/07/2030	Spot Bond	2.27500		101.57945		2.27500	100.40710			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.53000		105.30839		9.53000	105.28176			0.00	0	128,600.00
EMM02	On 11/03/2021	Spot Bond	9.38000		111.34743		9.38000	111.31969			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.00000		102.75220		10.00000	102.72496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		10.54500	91.61407		10.54500	95.40918			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31106			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.90940			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.05238			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	58.08248		100.00000	57.94178			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	61.11755		100.00000	60.96949			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	97.38153		100.00000	97.12924			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	92.36253		100.00000	92.13560			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.08510		3.00000	128.08680			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.09500	104.16848		11.09500	104.13793			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.12070			0.00	0	930,814.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15055			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48585			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.70000	84.18975		9.70000	98.80844			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.59288			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45800			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.42543			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.62400			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.58047			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29188			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34382			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38541			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29812			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.31165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.37371			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	6.57500	105.52034		6.57500	105.50168			78,900,000,000.00	12,000,000	6,000,000.00
ES18		On 20/04/2018	Spot Bond	7.48000	109.53391		7.48000	109.51192			3,586,734,800,000.00	479,510,000	251,133,000.00
ES23		On 25/01/2023	Spot Bond	8.32500	111.04611		8.32500	111.02150			372,960,000,000.00	44,800,000	279,941,000.00
ES26		On 02/04/2026	Spot Bond	8.79500	95.46483		8.79500	95.44238			486,257,960,000.00	55,288,000	43,248,000.00
ES33		On 15/09/2033	Spot Bond	9.49500	85.07632		9.53000	84.78751			5,586,459,210,000.00	588,358,000	907,575,200.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.28482			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27533			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66841			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.44756			0.00	0	0.00
FIFC06		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.74315			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.23992		100.00000	10.21214			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	9.96496		100.00000	9.93784			0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.47495			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.52823			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.69870			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.79456			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.18500	105.32893		7.18500	105.30873			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	9.18000	98.11943		9.18000	98.09537			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83324			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83317			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.13729			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.37121			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.98000	105.41448		10.98000	105.38370			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.27390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000		82.28368	100.00000	82.11029				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		123.83916	2.00000	124.67491				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.01000		133.29539	2.01000	267.13659				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.68500		99.85441	2.68500	145.81349				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000		114.91496	2.54000	195.00677				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.34500		116.99436	7.34500	116.97144				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		33.88628	100.00000	33.81169				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		33.88628	100.00000	33.81169				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10500		56.48747	8.10500	55.79080				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200		36.05462	9.50200	35.16772				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.83841	9.73000	33.91906				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		87.26448	100.00000	87.05916				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.54031				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.04922				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.41067				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.87680				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.98918				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.98918				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.49881				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.95353				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.99604				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.15519				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.84814				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.94146				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.08265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.13731			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92538			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13866			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23373			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87695			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	108.31986			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36645			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90849			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.20938	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07815			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.29177			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97262			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04001			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22590			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13531			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28062			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36088			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22255			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.18343			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05685			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03665			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30961			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.29289			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24713			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31185			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10730			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.79878	100.09221	11.77018			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.81493			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.37536			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99120			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12077			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.82025			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06744			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91861			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	100.93002			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84012			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.85780			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.15545			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.48379			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.83808			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.48379			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82592			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84088			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.38844	13.22500	51.37027			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.78672			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46711			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.78785			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21190			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.82848			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	87.60480		3.57500	90.63431			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	100.86907			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.86907			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.51727			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64166			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.04510			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41828			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.31038			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		100.00000	1.01363		100.00000	100.00000			40,000,000,000,000.00	400,000,000	400,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21439			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92196			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91635			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.15155			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.19733			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77415			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01804			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.24000	119.46246		3.24000	113.54519			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.93452			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94475			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.22000	109.47113		3.22000	113.71550			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.98889		0.90000	118.87208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.24000	106.51144		3.24000	113.54519			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	104.83266		1.88000	120.52404			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	107.03578		1.95000	123.86286			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02637			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.45166		100.00000	22.39727			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46821			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27671			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.61034		4.73000	111.60658			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30052			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80250			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92773			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.23963			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.09589			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05274			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	100.86265			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18141			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	100.86155			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.33616			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.23209			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.06423			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.70672		100.00000	8.68562			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98151			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.33500	99.91783		10.33500	99.97169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97882				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.14500		101.00116	7.14500	99.98043				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.96946				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.98394				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.98111				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97764				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97547				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000		139.80443	4.02000	139.80247				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.14285				0.00	150,000,000	150,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.86115				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.28399				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.77506				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.42861				0.00	0	256,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.07695				0.00	0	10,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.62596				0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.52000		127.83123	2.52000	256.18237				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.02000		133.18557	2.02000	266.91645				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.74000		125.55788	2.74000	251.62495				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		102.92309	2.37000	121.22937				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.01391				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		121.77870	1.90000	121.78390				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25814				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.45867				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97963				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	99.92777				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70789			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.75000	93.21485		2.75000	93.21670			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.93195		100.00000	0.92968			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.31174		104.97509	14.27554			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.54149			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.55866		101.07593	18.51327			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.35942		100.44759	10.33422			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78053			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.91399		100.76967	16.87273			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	101.62166			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72282			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11408			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.37000	103.19070		2.37000	103.19377			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.77370			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74280			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43373			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.29000	97.09459		2.29000	103.20442			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.10953			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.79838		2.32000	102.88950			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.37781			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.77226			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.98378		2.22000	332.66216			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69030			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.90000	106.23454		5.90000	106.21776			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.38500	106.91938		6.38500	106.90111			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.27500	105.02176		7.27500	105.00138			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.78000	105.71568		7.78000	105.69376			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.96000	112.92956		7.96000	112.90548			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.59000	103.86866		8.59000	103.84492			26,603,230,000.00	3,097,000	3,477,000.00
FRX23	On 28/02/2023	Spot Bond		9.60500	91.52785		9.60500	91.77863			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.68000	108.80576		9.68000	108.77766			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.43500	96.78260		10.43500	96.75540			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.55500	79.10185		10.55500	79.07962			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50735			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41905			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.06000	104.21220		9.06000	104.18698			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			12,300,000,000,000.00	123,000,000	400,000,000.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.33237			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.33306			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.71828			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91329			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.96544			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.89258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.35946				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.46634				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.11814				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.12094				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.12633				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.23923	100.00000	3.23206				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.13303				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.14229				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	100.95518				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.35088				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.30995				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.91491				0.00	1,200,000	600,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.75875				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.92818				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.55588				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.74901				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.25091				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.89599				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	99.98299				0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.32511				0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.11726				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.75618			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.75618			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
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.26969			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24306			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.72049		101.95016		7.72049	101.67073			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.04707			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25533			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.07352		101.95306		8.07352	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.42325			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.27108			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.52417		101.96202		8.52417	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.75568			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29032			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.51523			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.43493			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28826			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35358			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36721			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.04000		109.06627		8.04000	109.04291			476,627,280,000.00	59,282,000	32,941,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.73912		1.79000	272.03568			272,080,000,000.00	152,000,000	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		139.03144		1.77000	272.48639			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.51500		97.65967		9.51500	97.63500			249,940,020,000.00	26,268,000	12,602,000.00
HWAY35	On 31/07/2035	Spot Bond	9.51000		97.66942		9.51000	97.64476			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.84255		1.68000	109.84789			1,260,085,454,880.00	750,050,866	613,777,930.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		2.15000	108.31795		2.15000	108.32184			748,808,075,900.00	348,282,826	475,931,677.00
I2046	On 31/03/2046	Spot Bond		2.40000	102.71465		2.40000	103.28805			0.00	0	195,000,000.00
I2050	On 31/12/2050	Spot Bond		2.37000	109.84062		2.37000	109.84392			156,420,000,000.00	66,000,000	39,264,091.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.23500	108.66491		7.23500	108.64393			0.00	0	158,300.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.28553			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.13352			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88279			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.24504			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.93000	104.40065		6.93000	104.38132			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.73500	107.73867		7.73500	107.71646			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.41000	109.72829		8.41000	109.70372			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.86000	103.46675		6.86000	103.44768			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17299			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.25129			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.54779		3.87000	110.54648			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.55500	105.67577		7.55500	105.65413			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93661			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.93226			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.14540		0.72000	125.30207			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.97000	106.08849		1.97000	124.95911			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52051			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.46656			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.08000	105.52215		8.08000	105.49932			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.54309				0.00	0	20,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.33630				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.61000	98.31797	8.61000	98.29533				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.13000	91.33213	9.13000	91.30998				4,044,590,000.00	443,000	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97976				0.00	0	35,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.21000	85.27205	8.21000	99.07050				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	100.00000	8.85688	100.00000	8.81793				30,200,000,000,000.00	302,000,000	797,000,000.00
IBL53	On 31/07/2018	Spot Bond	100.00000	1.74951	100.00000	1.74181				27,500,000,000,000.00	275,000,000	290,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.25000	103.64040	7.25000	103.60097				145,000,000,000.00	20,000,000	601,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.11000	104.06413	8.11000	104.02003				1,378,700,000,000.00	170,000,000	160,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00213	100.00000	0.00212				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.42688	5.00000	101.41319				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.42688	5.00000	101.41319				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.02685	5.00000	100.01342				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.42688	5.00000	101.41319				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.52906	4.00000	101.51813				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65368				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.58042				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73261				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.23500	111.75491	9.23500	111.72735				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.62843				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.62843				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.59296				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.21340	100.00000	8.19350				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.14976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.85091			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.37423			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.23500	102.87408		9.23500	102.84885			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.03520			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21414			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.39275			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.90329			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.65376		100.00000	4.63822			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.21471		5.35000	99.15703			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	74.79508		100.00000	74.64213			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	73.73737		100.00000	73.58871			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	72.70916		100.00000	72.56461			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	75.00002		100.00000	75.00001			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		100.00000	69.23595		100.00000	100.00000			3,000,000,000,000.00	30,000,000	32,000,000.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71623			0.00	0	404,262.00
ING115	On 31/03/2016	Spot Bond		11.00652	103.49701		11.00652	102.42771			0.00	0	711,683.00
ING116	On 31/03/2016	Spot Bond		11.00652	100.97482		11.00652	100.92437			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81072			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.37006			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79358			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.13724		6.50000	102.11940			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	228,313.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.59598			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000		24.61231	100.00000	24.55268				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		15.75188	100.00000	15.71372				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.11070				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.11070				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.21911				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93866				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	94.21939				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.95154				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.99694				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.81455				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.82050				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.84572				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.63834				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.62369				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.31150				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.33150				0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.95154				0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.75801				0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.61506				0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.47100				0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.29315				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.02541				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.02541				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.30465				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		66.49002	100.00000	66.32894				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.75736			0.00	0	586,224.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03034			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.21340			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30816			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31500			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.31960			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.24500	104.38566		8.24500	104.36262			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.60500	104.62156		6.60500	104.60308			396,300,000.00	60,000	1,612,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16187			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.66000	107.19262		8.66000	107.16793			163,578,740,000.00	18,889,000	6,308,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.49332			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.51694			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82657			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.41500	104.81035		8.41500	104.78674			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.14827			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.20941			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.06000	97.71133		3.06000	115.08849			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.86500	94.37793		3.86500	126.77676			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.00300			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62981			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.44247			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.35398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.05004			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.73244			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.23046			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.68000	88.91003		3.68000	89.68594			0.00	0	2,335,816.00
IV030A	On 31/01/2025	Spot Bond		3.68000	88.83591		3.68000	95.15695			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.12909			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.12064			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78316			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.68000	110.78639		11.68000	110.75222			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.02302			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.86500	93.37634		3.86500	126.77676			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IWA331	On 01/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			231,000,000,000.00	44,000,000	22,000,000.00
IWA333	On 15/08/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		74.48980	100.00000	74.33809				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		72.42063	100.00000	72.27723				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.56672				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.01270				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01327				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00941				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.48571				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.78738				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.04780				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.04582				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.83771				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.04761				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.22118				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.39090				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.11961				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36943				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.37213				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.37754				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.35321				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24133			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05457			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	96.84211		100.00000	96.58793			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	80.70175		100.00000	80.52516			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	61.04357		100.00000	60.89569			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	62.36451		100.00000	62.16980			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	58.09309		100.00000	57.98287			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03587			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	38.02558		100.00000	37.93345			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31910			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33644			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	49.01954		100.00000	48.86649			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.27648			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60000	143.21868		8.60000	143.18592			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.38281			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20466			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.76000	99.96179		8.76000	99.93812			12,325,320,000.00	1,407,000	2,982,000.00
LGL03	On 03/04/2018	Spot Bond	8.81000	66.85988		8.81000	98.08307			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	101.52491		8.00000	101.50328			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.36099			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.48500	99.84669		11.48500	99.81624			225,106,000,000.00	19,600,000	9,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.49351			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98542			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33181			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.84346			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.43053			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.98577			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.88217			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32376			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.42939			0.00	280,000	140,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41327			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27659			0.00	900,000	300,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07809			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.80042			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85426			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52693			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76871			0.00	0	25,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.01627			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	82.28945		100.00000	82.10899			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	65.72789		100.00000	65.56867			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	57.44220		100.00000	57.30304			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	37.35355		100.00000	37.26306			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	32.23410		100.00000	32.15601			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.16424		100.00000	23.10812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP26U	On 07/08/2013	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		104.88743	8.53000	104.86349				1,902,190,000.00	223,000	2,301,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.96912				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.82280				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.89594				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.03249				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.04828				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.12720				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.48802				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.51241				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.89500		104.69259	7.89500	104.67044				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60000		103.85278	8.60000	103.82902				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.45500		103.92113	9.45500	103.89505				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.89500		105.55097	5.89500	105.53422				136,764,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.71134				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.73986				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.48000		104.74044	9.48000	104.71378				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.38500		105.37080	7.38500	105.35004				465,255,000.00	63,000	24,663,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15371				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.82000		101.37918	8.82000	101.35528				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.10299				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.52000		101.32828	8.52000	101.30519				3,825,480,000.00	449,000	3,102,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		84.49074	100.00000	84.29561				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.37500		103.99413	6.37500	103.97640				8,497,875,000.00	1,333,000	3,404,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02U	On 13/01/2014	Spot Bond	100.00000		68.99811	100.00000	68.86792				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.43500		103.92868	7.43500	103.90806				0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.46500		106.02826	8.46500	106.00438				2,404,060,000.00	284,000	1,446,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		67.21915	100.00000	67.09559				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.62500		102.52539	5.62500	102.50980				0.00	0	15,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000		7.09172	100.00000	7.07454				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.18788	100.00000	0.18742				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.42509	100.00000	7.40711				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.51601	100.00000	7.49780				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.91192	100.89771	6.89504				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.00235	100.61875	6.98530				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	101.27341				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.28635				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.31871				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.34039				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.36412				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.38567				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.39630				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.52604				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.67714				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.18788	100.00000	0.18742				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.18788	100.00000	0.18742				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.96500		97.27763	8.96500	97.25445				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.18500	102.87973		7.18500	99.40293			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52215			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41052			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.37806			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.99158			0.00	232,000	8,858,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.59250			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.16741			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.11481			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.03500	110.80793		7.03500	110.78711			16,884,000,000.00	2,400,000	4,621,900.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.27706			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.78000	116.63052		8.78000	116.60329			5,882,600,000.00	670,000	1,700,000.00
NBK4	On 28/10/2024	Spot Bond		10.77500	31.66268		10.77500	31.65381			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.48500	106.22401		7.48500	106.20268			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.26042			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.72000	104.00806		6.72000	103.98938			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99632			0.00	0	27,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.68500	107.27574		7.68500	107.25375			3,688,800,000.00	480,000	651,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67181			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	101.29217			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47372			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33661			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.13019			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.27447			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06578			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	100.13079			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14300			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01384			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34949			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.31881			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.07760			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20798			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98243			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49465			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.50256			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.77688			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73128			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44110			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70333			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69176			0.00	22,000,000	11,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.18500	108.44204		8.18500	108.41840			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.14877			0.00	0	11,000,000.00
NED6	On 20/09/2013	Spot Bond		5.15500	104.19890		5.15500	104.18428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	6.15500	105.67529	6.15500	101.21281				4,924,000,000.00	800,000	1,112,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37231				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.91000	115.05666	11.91000	115.02050				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.97690				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.76398				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37106				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.03000	159.28807	2.03000	159.29426				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.53000	104.46929	8.53000	104.44558				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80549				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77219				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77219				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.16000	108.26779	9.16000	108.41322				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.24564				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.59799				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.17985				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.16814				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.21664				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.36000	108.26935	9.36000	109.63775				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.26514				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.21668				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.24570				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.56000	108.27123	9.56000	108.41099				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34265				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.28452				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.26508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.63286			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.51480			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.30383			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		3.94500	135.99817		3.94500	135.99641			236,700,000,000.00	60,000,000	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.68500	106.11338		6.68500	106.09442			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.27000	118.95486		8.27000	118.92853			179,459,000,000.00	21,700,000	13,500,000.00
NRA022	On 31/10/2022	Spot Bond		8.71000	125.25985		8.71000	125.23084			132,392,000,000.00	15,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		1.92500	167.42777		1.92500	167.43476			319,550,000,000.00	166,000,000	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.28000	126.11344		9.28000	126.08218			57,536,000,000.00	6,200,000	3,141,600.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25795			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25118			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.04934			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01666			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78949			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70902			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.38361			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.78781			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.99163		100.00000	17.94805			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	19.28828		100.00000	19.24156			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	19.33318		100.00000	19.28635			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	19.36011		100.00000	19.31322			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	20.00658		100.00000	19.95810			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	20.72487		100.00000	20.67466			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	25.21418		100.00000	25.15309			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.46500	107.38002		6.46500	107.36136			77,127,450,000.00	11,930,000	8,267,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.63171	100.00000	8.61079				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.46000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		29.63042	100.00000	29.55864				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.95968	100.00000	9.93555				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.13718				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.79112				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.45644				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		100.57461	100.00000	100.31337				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.20862				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.01836				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60158				0.00	1,000,000	500,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.30776				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.72176				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.70869				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.86087				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.79332				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.75143				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.72413				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.78018				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.83874				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.78701				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.75262				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.88893				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.82849				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.78583				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00851			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01013			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01086			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01247			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01942			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02103			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.38950			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01879			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.23500	112.85732		6.23500	112.83850			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.77500	93.82498		5.77500	93.81047			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.02000	37.76082		8.02000	37.75271			0.00	0	0.00
R155		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.20000	119.41009		6.23500	119.31533		158,784,938,254,400.00	25,610,473,912	16,984,504,000.00	
R158		On 15/09/2015	Spot Bond	6.23500	119.33524		6.23500	119.31533			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.13500	87.97823		6.13500	87.96379			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.23500	125.42738		6.23500	125.40647			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.06500	82.99502		6.06500	82.98155			0.00	0	0.00
R179		On 01/08/2013	Spot Bond	5.10500	102.38659		5.10500	100.00000			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.17000	119.94099		8.20000	119.64242		263,325,464,756,800.00	32,230,779,040	14,579,588,722.00	
R187P		On 21/12/2026	Spot Bond	7.94000	35.26658		7.94000	35.25908			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.86000	32.98795		7.86000	32.98100			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.52000	278.18189		1.52000	278.19655		940,601,232,000.00	618,816,600	245,568,816.00	
R201		On 21/12/2014	Spot Bond	5.37000	105.44874		5.40500	105.38579		10,581,289,650,000.00	1,970,445,000	1,790,060,000.00	
R202		On 07/12/2033	Spot Bond	2.05000	209.94649		2.05000	209.95453		3,987,254,561,250.00	1,945,002,225	1,415,537,821.00	
R2023		On 28/02/2023	Spot Bond	7.89000	102.32542		7.91500	102.13913		71,364,268,890,000.00	9,044,901,000	5,303,145,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203		On 15/09/2017	Spot Bond	6.93500	107.76871		6.96000	107.65795			107,949,960,340,000.00	15,565,964,000	5,925,923,000.00
R2037		On 31/01/2037	Spot Bond	9.13000	93.99194		9.13000	93.96913			12,572,010,000,000.00	1,377,000,000	764,000,000.00
R204		On 21/12/2018	Spot Bond	7.14500	104.67283		7.18000	104.49503			118,877,834,383,090.00	16,637,905,442	5,966,507,888.00
R2048		On 28/02/2048	Spot Bond	9.22500	98.75095		9.22500	98.72675			52,294,126,500,000.00	5,668,740,000	3,104,383,069.00
R205		On 31/03/2014	Spot Bond	100.00000	58.40064		100.00000	58.25917			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.40500	101.26084		5.44000	101.23039			26,635,840,000,000.00	4,928,000,000	2,226,810,000.00
R207		On 15/01/2020	Spot Bond	7.46000	99.28878		7.48000	99.16875			66,585,532,516,000.00	8,925,674,600	3,745,667,105.00
R208		On 31/03/2021	Spot Bond	7.61000	97.34909		7.63000	97.21826			126,215,790,929,820.00	16,585,517,862	8,150,738,200.00
R209		On 31/03/2036	Spot Bond	8.90500	76.42771		8.94000	76.14122			188,679,773,056,450.00	21,188,071,090	9,384,942,486.00
R210		On 31/03/2028	Spot Bond	1.96500	159.06904		1.96500	159.07548			323,782,975,215.00	164,775,051	469,665,039.00
R211		On 31/01/2017	Spot Bond	0.02000	128.28060		0.02000	128.29260			15,791,245,800.00	789,562,290	548,746,593.00
R212		On 31/01/2022	Spot Bond	1.40000	130.49330		1.40000	130.50061			3,915,220,005,200.00	2,796,585,718	922,896,833.00
R213		On 28/02/2031	Spot Bond	8.71500	87.65257		8.74500	87.39572			87,040,696,470,000.00	9,987,458,000	4,989,885,634.00
R214		On 28/02/2041	Spot Bond	9.13000	76.37769		9.13000	76.35917			87,417,184,470,000.00	9,574,719,000	8,004,301,000.00
R224C		On 15/09/2013	Spot Bond	5.16500	99.38122		5.16500	99.36725			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.26500	96.83147		5.26500	96.81780			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.37500	94.23465		5.37500	94.22107			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.29500	90.44936		6.29500	90.43413			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.13500	87.97823		6.13500	87.96379			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.05500	85.53359		6.05500	85.51973			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.06500	82.99502		6.06500	82.98155			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.44000	97.94177		5.44000	97.92748			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.46000	95.34327		5.46000	95.32924			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.41000	92.87217		5.41000	92.85863			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.20500	89.11865		6.20500	89.10377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.07500	86.69738	6.07500	86.68320			0.00	0	0.00		
R329C	On 21/06/2016	Spot Bond	6.05500	84.18872	6.05500	84.17500			0.00	0	0.00		
R330C	On 21/12/2016	Spot Bond	6.11500	81.55389	6.11500	81.54046			0.00	0	0.00		
R331C	On 21/06/2017	Spot Bond	6.93500	76.73014	6.93500	76.71585			0.00	0	0.00		
R332C	On 21/12/2017	Spot Bond	6.98500	74.00172	6.98500	73.98784			0.00	0	0.00		
R333C	On 21/06/2018	Spot Bond	7.18500	70.83287	7.18500	70.81921			0.00	0	0.00		
R334C	On 21/12/2018	Spot Bond	7.16500	68.44758	7.16500	68.43441			0.00	0	0.00		
R335C	On 21/06/2019	Spot Bond	7.14500	66.15539	7.14500	66.14270			0.00	0	0.00		
R336C	On 21/12/2019	Spot Bond	7.13500	63.91290	7.13500	63.90066			0.00	0	0.00		
R337C	On 21/06/2020	Spot Bond	7.44000	60.47355	7.44000	60.46148			0.00	0	0.00		
R338C	On 21/12/2020	Spot Bond	7.42000	58.38771	7.42000	58.37609			0.00	0	0.00		
R339C	On 21/06/2021	Spot Bond	7.55000	55.74547	7.55000	55.73418			0.00	0	0.00		
R340C	On 21/12/2021	Spot Bond	7.52000	53.84801	7.52000	53.83715			0.00	0	0.00		
R341C	On 21/06/2022	Spot Bond	7.49000	52.03019	7.49000	52.01974			0.00	0	0.00		
R342C	On 21/12/2022	Spot Bond	7.46000	50.28831	7.46000	50.27824			0.00	0	0.00		
R343C	On 21/06/2023	Spot Bond	7.42000	48.66517	7.42000	48.65549			0.00	0	0.00		
R344C	On 21/12/2023	Spot Bond	7.38000	47.11263	7.38000	47.10331			0.00	0	0.00		
R345C	On 21/06/2024	Spot Bond	8.14000	41.95794	8.14000	41.94879			0.00	0	0.00		
R346C	On 21/12/2024	Spot Bond	8.10000	40.49387	8.10000	40.48508			0.00	0	0.00		
R347C	On 21/06/2025	Spot Bond	8.06000	39.09594	8.06000	39.08750			0.00	0	0.00		
R348C	On 21/12/2025	Spot Bond	8.02000	37.76082	8.02000	37.75271			0.00	0	0.00		
R349C	On 21/06/2026	Spot Bond	7.98000	36.48536	7.98000	36.47756			0.00	0	0.00		
R350C	On 21/12/2026	Spot Bond	7.94000	35.26658	7.94000	35.25908			0.00	0	0.00		
R351C	On 21/06/2027	Spot Bond	7.90000	34.10166	7.90000	34.09444			0.00	0	0.00		
R352C	On 21/12/2027	Spot Bond	7.86000	32.98795	7.86000	32.98100			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19325			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41299			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41838			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.47995			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.33984			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.41904		100.00000	10.39381			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.59609		100.00000	3.58737			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.00395			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91849			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.87095			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.99636			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.83253			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.61449			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94206			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68219			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	93.91906		100.00000	93.68485			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59880			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.81852			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25878			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.32086			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.45083			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.14813			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.92882			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.14222			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06570			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	102.79256			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.88896			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.03037			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02712			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02712			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.41900			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.01618			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.44873			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97331			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.09116			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37006			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.20399			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.74329		12.35000	108.70729			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.13052			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.88762			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.36386		100.00000	14.10521			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	101.05253			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32572			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.33097			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.47214			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.15503		5.25000	100.14093			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.07543		100.00000	1.07285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.85541	100.00000	5.84123				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.48704	100.00000	13.45437				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.67391	100.00000	11.64564				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.01807				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.07838				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.93000		108.49137	8.93000	108.46549				3,884,550,000.00	435,000	3,006,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.92390				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53500		111.50142	7.53500	111.47901				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.38816				0.00	0	702,501.00
SBK14	On 01/12/2017	Spot Bond	9.01000		103.90146	9.01000	103.87644				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.17678				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.87716				0.00	0	1,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.01978				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.16444				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.16147				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.53500		105.29431	7.53500	105.27315				3,014,000,000.00	400,000	12,157,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		101.15998	8.78000	101.13624				1,756,000,000.00	200,000	4,972,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		133.13459	1.62000	133.14126				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000	-0.90120	166.29799				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.69500		116.26932	7.69500	116.24547				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.55500		116.55859	7.55500	116.53511				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.48500		116.70360	7.48500	116.68031				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.36000		102.74636	8.36000	102.72350				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.63000		116.40350	7.63000	116.37982				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.59500		116.47584	7.59500	116.45226				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.78736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74503			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87264			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55406			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	100.64824		100.00000	100.37769			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.01000	106.28232		8.01000	106.25965			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.90369			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66014			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.69738			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.89486		100.00000	1.89067			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72322			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.28000	106.05058		9.28000	106.02430			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.85000	103.56449		9.85000	103.53742			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.57061			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.69027			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.56554			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.27537			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.67000	102.56305		8.67000	102.53939			19,056,660,000.00	2,198,000	33,353,000.00
SBS3	On 25/05/2026	Spot Bond		8.90000	96.22884		8.90000	96.20607			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.33000	97.64930		9.33000	97.62510			3,732,000,000.00	400,000	954,000.00
SBS9	On 07/07/2016	Spot Bond		7.41500	111.16847		7.41500	111.14648			9,202,015,000.00	1,241,000	369,000.00
SBSI11	On 07/12/2023	Spot Bond		2.05000	132.85678		2.05000	266.25730			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	106.14540		0.72000	125.30207			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.94000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.17635		100.00000	6.16138			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.00781		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		109.57771		1.29000	122.92708			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.13724		6.50000	102.11940			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87188			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64215			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.10484			0.00	0	20,200,000.00
SHS05	On 29/06/2017	Spot Bond	9.06000		99.79698		9.06000	99.77283			4,013,580,000.00	443,000	1,001,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.73177			0.00	0	25,237,300.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40998			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.74873			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.67740			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.04701			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.07000		104.58115		5.07000	104.56666			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500		110.08655		7.53500	110.06406			126,588,000,000.00	16,800,000	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.41000		102.57557		8.41000	102.55261			312,852,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.29273			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45342			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30263			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.26000	104.38051		8.26000	104.35744			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56826			0.00	10,000,000	5,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28204			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29382			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.31000	96.22401		9.31000	96.20008			533,658,510,000.00	57,321,000	30,903,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15429			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72409			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13553			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.23800	88.82111		9.23800	88.79920			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.30000	88.51558		9.30000	88.49360			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.65000	103.72735		6.65000	103.70881			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.74000	93.11742		8.74000	93.09578			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85257			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.14000	103.50212		8.14000	103.47968			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.13500	117.43237		7.13500	117.41001			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.43000	101.35454		2.43000	101.74396			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13000	100.05557		8.13000	100.32418			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.20302			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.22276			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.72624			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.72664			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.62501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.59592			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.43568			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.31354			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.12756			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.81900			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.71086			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.70154			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			56,000,000,000,000.00	560,000,000	280,000,000.00	
SYN923	On 21/08/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.94217				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.82716				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.81285				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.78394				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.79802				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.73988				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.79500	115.50213	6.79500	115.48104				16,681,725,000.00	2,455,000	2,455,000.00
SZ25	On 30/09/2025	Spot Bond	8.76000	104.80197	8.76000	104.77743				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.45664	100.00000	52.34117				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.36876	100.00000	37.27822				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.68718	100.00000	16.64675				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.65000	103.79442	6.65000	103.77596				2,045,540,000.00	307,600	153,800.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.23244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.98457			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92935			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.68804			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.31880			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00702			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.48500	103.31457		7.48500	103.29394			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90066			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21924			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.26043			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.24590			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25336			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.31356		7.83000	100.29263			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24180			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25112			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26602			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.24180			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25112			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.68992		7.16000	100.25416			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.26938			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26789			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.30355			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29872			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.44329			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42686			0.00	0	0.00
TH11A1	On 18/07/2041	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
TH11A2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.00000		96.22504		8.00000	70.72827			720,000,000,000.00	90,000,000	45,000,000.00
TH11B1	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			2,000,000,000,000.00	20,000,000	18,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25702			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.98560		101.06155	5.97096			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.24030			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.44432			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.27384			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.28870			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.44475			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24607			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.25136			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25514			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.25136			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.25514			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.25702			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24909			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25514			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27590			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.27590			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27590			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30605			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30416			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45405			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.46337			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45964			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60740			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.18500	108.97344		8.18500	108.94956			3,274,000,000.00	400,000	1,364,000.00
TL20	On 22/02/2020	Spot Bond		7.65500	94.29960		7.65500	94.25563			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.90000	106.81436		7.90000	106.79186			16,197,535,900,000.00	2,050,321,000	1,007,771,000.00
TN20	On 17/09/2020	Spot Bond		8.62000	113.77260		8.62000	113.74652			4,531,344,360,000.00	525,678,000	265,598,800.00
TN23	On 06/11/2023	Spot Bond		8.94000	114.87777		8.94000	114.85047			1,889,916,000,000.00	211,400,000	77,400,000.00
TN25	On 19/08/2025	Spot Bond		9.20000	106.45217		9.20000	106.42574			5,336,000,000,000.00	580,000,000	194,000,000.00
TN27	On 14/11/2027	Spot Bond		9.27500	98.97439		9.27500	98.95001			278,602,450,000.00	30,038,000	15,270,500.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67215			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.61774			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.40020			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44077			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44494			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.64514			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.06045			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45305			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47139			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.05355		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.05222		9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.05177		100.00000	10.02586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.89984				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.21003				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.88509				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.19386				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.69875				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.09985				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.51242				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.88255				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.59469				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	97.81704				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	97.61450				0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.24007				0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.15253				0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.12336				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.05041				0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.35388				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.32488				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.29479				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.25058				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.33651				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.29342				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.15686				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.24918				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.03000	113.46098		9.03000	113.43375			0.00	0	49,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80827			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26406			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53664			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.30000	106.86445		9.30000	106.83806			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	100.39222		100.00000	100.12380			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	99.53588		100.00000	99.28325			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	100.54022		100.00000	100.27140			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.51071			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53985			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88286			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87818			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87807			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60526			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62377			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95221			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.84000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.59500	117.15232		6.59500	117.13166			1,220,075,000,000.00	185,000,000	92,882,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.36827		0.33000	242.38890			19,800,000,000.00	60,000,000	52,245,000.00
WSP1	On 28/05/2015	Spot Bond		6.63500	105.59121		6.63500	105.57248			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.46500	106.61720		7.46500	106.59597			1,255,613,000,000.00	168,200,000	84,100,000.00
WSP3	On 28/05/2019	Spot Bond		7.73500	107.43434		7.73500	107.41219			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.10500	106.21340		8.10500	106.19046			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.17000	106.32153		8.17000	106.29840			248,368,000,000.00	30,400,000	15,200,000.00
Z006	On 31/08/2013	Spot Bond		5.38000	99.57437		5.38000	99.55975			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	5.44000		98.24293		5.44000	98.22855			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.18500		89.01516		6.18500	89.00042			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.43000		96.51956		5.43000	96.50543			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.44000		95.23142		5.44000	95.21754			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11500		87.51987		6.11500	87.50547			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.42000		93.15390		5.42000	93.14036			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.18500		89.00042		6.18500	88.98569			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.12500		64.96732		7.12500	64.95496			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.80777		100.00000	11.78537			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04755		100.00000	0.04746			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.80777		100.00000	11.78537			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.63791		100.00000	31.57788			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		32.36716		100.00000	32.30575			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		30.34335		100.00000	30.28578			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		30.34335		100.00000	30.28578			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.77205		100.00000	28.71746			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.77205		100.00000	28.71746			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		27.23035		100.00000	27.17869			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		27.23035		100.00000	27.17869			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		25.62487		100.00000	25.57625			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		25.62487		100.00000	25.57625			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		24.15988		100.00000	24.11404			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		24.15988		100.00000	24.11404			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		22.73542		100.00000	22.69229			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		22.73542		100.00000	22.69229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	21.51719	100.00000	21.47637				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.22941	100.00000	15.20051				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.38602	100.00000	14.35873				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.53783	100.00000	13.51215				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.53783	100.00000	13.51215				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.81243	100.00000	12.78813				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.38932	100.00000	11.36771				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1,611,573,262,855,720.00</b>	<b>05,502,757,514</b>	<b>04 610 538 565.00</b>
<b>Grand Total:</b>										<b>1,611,585,497,993,800.00</b>	<b>05,502,894,816</b>	<b>04 612 666 401.00</b>