



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/08/2013

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 26/08/2013	Any day expiry	9.83560	9.83560		9.92500	9.92500		13.48	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,635.61470	1.63561	1,725.01180	1.72501	1,635.615	22.48	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.01470	0.00001	0.01180	0.00001	0.015	22.48	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,585.61880	1.58562	1,675.01510	1.67502	1,585.619	22.12	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.01880	0.00002	0.01510	0.00002	0.019	22.12	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,535.62420	1.53562	1,625.01930	1.62502	1,535.624	21.76	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.02420	0.00002	0.01930	0.00002	0.024	21.76	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	598.71970	0.59872	687.49880	0.68750	598.720	14.55	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	3.11970	0.00312	2.49880	0.00250	3.120	14.55	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	549.68770	0.54969	638.27000	0.63827	549.688	14.13	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	4.08770	0.00409	3.27000	0.00327	4.088	14.13	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	539.91630	0.53992	628.45140	0.62845	539.916	14.05	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	4.31630	0.00432	3.45140	0.00345	4.316	14.05	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	530.15840	0.53016	618.64290	0.61864	530.158	13.97	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	4.55840	0.00456	3.64290	0.00364	4.558	13.97	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	345.01030	0.34501	427.24960	0.42725	345.010	13.59	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	19.41030	0.01941	12.24960	0.01225	19.410	13.59	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	270.45340	0.27045	347.70910	0.34771	270.453	13.56	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	34.85340	0.03485	22.70910	0.02271	34.853	13.56	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	197.15490	0.19715	266.62580	0.26663	197.155	13.53	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	61.55490	0.06155	41.62580	0.04163	61.555	13.53	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	115.35670	0.11536	170.42620	0.17043	115.357	13.49	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	119.75670	0.11976	85.42620	0.08543	119.757	13.49	0	0.00	
\$ / R	On 28/08/2013	Any day expiry			9.83850	9.83850	9.92790	9.92790		13.69	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	318.22630	0.31823	397.32050	0.39732	318.226	13.71	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	29.72630	0.02973	19.42050	0.01942	29.726	13.71	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	21.78800	0.02179	33.86130	0.03386	21.788	16.37	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	483.28800	0.48329	405.96130	0.40596	483.288	16.37	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			9.86550	9.86550	9.95510	9.95510		13.87	2,126,084,308.50	215,507	619,002.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,565.50890	2.56551	2,655.10730	2.65511	2,565.509	23.90	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00890	0.00001	0.00730	0.00001	0.009	23.90	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,366.06720	1.36607	1,455.59970	1.45560	1,366.067	16.98	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.56720	0.00057	0.49970	0.00050	0.567	16.98	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,166.70040	1.16670	1,256.13900	1.25614	1,166.700	15.84	0	0.00	

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		8.70	Put	1.20040	0.00120		1.03900	0.00104	1.200	15.84	0.00	0	12,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.75	Call	1,116.95210	1.11695	1,206.35060	1.20635	1,116.952	15.56	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		8.75	Put	1.45210	0.00145	1.25060	0.00125	1.452	15.56	0.00	0	2,630.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		8.80	Call	1,067.25870	1.06726	1,156.60680	1.15661	1,067.259	15.28	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		8.80	Put	1.75870	0.00176	1.50680	0.00151	1.759	15.28	0.00	0	100.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		8.85	Call	1,017.63260	1.01763	1,106.91730	1.10692	1,017.633	14.99	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		8.85	Put	2.13260	0.00213	1.81730	0.00182	2.133	14.99	0.00	0	2,193.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.00	Call	870.02290	0.87002	958.49840	0.95850	870.023	14.52	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.00	Put	4.52290	0.00452	3.39840	0.00340	4.523	14.52	0.00	0	6,202.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.20	Call	677.15230	0.67715	763.90980	0.76391	677.152	13.90	0.00	0	12,000.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.20	Put	11.65230	0.01165	8.80980	0.00881	11.652	13.90	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.30	Call	583.71100	0.58371	668.91910	0.66892	583.711	13.59	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.30	Put	18.21100	0.01821	13.81910	0.01382	18.211	13.59	0.00	0	75,438.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.35	Call	538.11260	0.53811	622.28750	0.62229	538.113	13.44	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.35	Put	22.61260	0.02261	17.18750	0.01719	22.613	13.44	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.40	Call	494.78470	0.49478	576.37460	0.57637	494.785	13.48	0.00	0	400.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.40	Put	29.28470	0.02928	21.27460	0.02127	29.285	13.48	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.50	Call	412.59620	0.41260	488.66100	0.48866	412.596	13.57	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.50	Put	47.09620	0.04710	33.56100	0.03356	47.096	13.57	0.00	0	6.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.55	Call	374.06030	0.37406	447.48700	0.44749	374.060	13.61	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.55	Put	58.56030	0.05856	42.38700	0.04239	58.560	13.61	0.00	0	47,100.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.64	Call	309.56820	0.30957	377.59330	0.37759	309.568	13.69	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.64	Put	84.06820	0.08407	62.49330	0.06249	84.068	13.69	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.65	Call	302.81360	0.30281	370.19080	0.37019	302.814	13.70	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.65	Put	87.31360	0.08731	65.09080	0.06509	87.314	13.70	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.66	Call	296.14290	0.29614	362.86360	0.36286	296.143	13.71	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.66	Put	90.64290	0.09064	67.76360	0.06776	90.643	13.71	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.70	Call	270.32360	0.27032	334.33920	0.33434	270.324	13.74	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.70	Put	104.82360	0.10482	79.23920	0.07924	104.824	13.74	0.00	0	3,201.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Call	240.02990	0.24003	300.50120	0.30050	240.030	13.79	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Put	124.52990	0.12453	95.40120	0.09540	124.530	13.79	0.00	0	1,600.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Call	211.97500	0.21198	268.76020	0.26876	211.975	13.83	0.00	0	100.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Put	146.47500	0.14648	113.66020	0.11366	146.475	13.83	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Call	186.17400	0.18617	239.17380	0.23917	186.174	13.87	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Put	170.67400	0.17067	134.07380	0.13407	170.674	13.87	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.90	Call	165.02450	0.16502	211.77290	0.21177	165.025	14.10	0.00	0	2,830.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		9.90	Put	199.52450	0.19952	156.67290	0.15667	199.525	14.10	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Call	128.99900	0.12900	165.81500	0.16581	128.999	14.57	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Put	263.49900	0.26350	210.71500	0.21072	263.499	14.57	0.00	0	22,194.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.06	Call	110.99950	0.11100	143.62460	0.14362	111.000	14.85	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.06	Put	305.49950	0.30550	248.52460	0.24852	305.500	14.85	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.10	Call	100.34390	0.10034	130.35920	0.13036	100.344	15.03	0.00	0	1.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.10	Put	334.84390	0.33484	275.25920	0.27526	334.844	15.03	0.00	0	10,000.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Call	95.38820	0.09539	124.15880	0.12416	95.388	15.12	0.00	0	2,000.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Put	349.88820	0.34989	289.05880	0.28906	349.888	15.12	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.15	Call	88.39520	0.08840	115.36920	0.11537	88.395	15.26	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.15	Put	372.89520	0.37290	310.26920	0.31027	372.895	15.26	0.00	0	100.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.20	Call	77.83460	0.07783	102.00800	0.10201	77.835	15.49	0.00	0	500.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.20	Put	412.33460	0.41233	346.90800	0.34691	412.335	15.49	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Call	65.11200	0.06511	85.76630	0.08577	65.112	15.82	0.00	0	15,000.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Put	469.61200	0.46961	400.66630	0.40067	469.612	15.82	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Call	60.31760	0.06032	79.60240	0.07960	60.318	15.96	0.00	0	35,000.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Put	494.81760	0.49482	424.50240	0.42450	494.818	15.96	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Call	57.32040	0.05732	75.73690	0.07574	57.320	16.05	0.00	0	200.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Put	511.82040	0.51182	440.63690	0.44064	511.820	16.05	0.00	0	0.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	47.19320	0.04719	62.05410	0.06205	47.193	16.47	0.00	0	6.00	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	581.69320	0.58169	506.95410	0.50695	581.693	16.47	0.00	0	0.00	

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	10.50	Call	37.43770	0.03744	48.81560	0.04882	37.438	17.04	0.00	0	5,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	671.93770	0.67194	593.71560	0.59372	671.938	17.04	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	29.89650	0.02990	38.90970	0.03891	29.897	17.61	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	764.39650	0.76440	683.80970	0.68381	764.396	17.61	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	26.78790	0.02679	34.81620	0.03482	26.788	17.89	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	811.28790	0.81129	729.71620	0.72972	811.288	17.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	24.04820	0.02405	31.20370	0.03120	24.048	18.17	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	858.54820	0.85855	776.10370	0.77610	858.548	18.17	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	21.62980	0.02163	28.01340	0.02801	21.630	18.46	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	906.12980	0.90613	822.91340	0.82291	906.130	18.46	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	19.49300	0.01949	25.19320	0.02519	19.493	18.74	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	953.99300	0.95399	870.09320	0.87009	953.993	18.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	12.89720	0.01290	16.71020	0.01671	12.897	19.80	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,147.39720	1.14740	1,061.61020	1.06161	1,147.397	19.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	7.27440	0.00727	9.33150	0.00933	7.274	21.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,441.77440	1.44177	1,354.23150	1.35423	1,441.774	21.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	4.38340	0.00438	5.55370	0.00555	4.383	22.94	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,738.88340	1.73888	1,650.45370	1.65045	1,738.883	22.94	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	2.18210	0.00218	3.51720	0.00352	2.182	23.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	2,036.68210	2.03668	1,948.41720	1.94842	2,036.682	23.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.46270	0.00046	0.93930	0.00094	0.463	22.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,384.96270	2.38496	2,295.83930	2.29584	2,384.963	22.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	0.12820	0.00013	0.28300	0.00028	0.128	22.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,634.62820	2.63463	2,545.18300	2.54518	2,634.628	22.33	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry			9.87550	9.87550	9.96500	9.96500		13.97	0.00	0	0.00
\$ / R	On	23/09/2013	9.28	Call	617.25210		0.61725	701.81010	0.70181	617.252	13.63	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	21.75210		0.02175	16.81010	0.01681	21.752	13.63	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	608.15060		0.60815	692.51000	0.69251	608.151	13.60	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	22.65060		0.02265	17.51000	0.01751	22.651	13.60	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Call	599.08180		0.59908	683.23570	0.68324	599.082	13.58	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	23.58180		0.02358	18.23570	0.01824	23.582	13.58	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	590.04710		0.59005	673.98790	0.67399	590.047	13.55	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	24.54710		0.02455	18.98790	0.01899	24.547	13.55	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	195.05400		0.19505	244.42720	0.24443	195.054	14.10	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	199.55400		0.19955	159.42720	0.15943	199.554	14.10	0.00	0	0.00	
\$ / R	On	26/09/2013		Any day expiry			9.87970	9.87970	9.96930	9.96930		14.05	0.00	0	0.00
\$ / R	On	26/09/2013	8.20	Call	1,680.15020		1.68015	1,769.67220	1.76967	1,680.150	18.14	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	0.45020		0.00045	0.37220	0.00037	0.450	18.14	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	1,630.22810		1.63023	1,719.73910	1.71974	1,630.228	17.88	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	0.52810		0.00053	0.43910	0.00044	0.528	17.88	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	1,580.31990		1.58032	1,669.81820	1.66982	1,580.320	17.61	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	0.61990		0.00062	0.51820	0.00052	0.620	17.61	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.24	Call	660.35670		0.66036	745.32180	0.74532	660.357	13.76	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	20.65670		0.02066	16.02180	0.01602	20.657	13.76	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Call	651.19480		0.65119	735.97870	0.73598	651.195	13.73	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	21.49480		0.02149	16.67870	0.01668	21.495	13.73	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	642.06280		0.64206	726.65890	0.72666	642.063	13.71	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	22.36280		0.02236	17.35890	0.01736	22.363	13.71	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Call	432.13170		0.43213	505.68440	0.50568	432.132	13.67	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	62.43170		0.06243	46.38440	0.04638	62.432	13.67	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Call	402.38190		0.40238	473.87720	0.47388	402.382	13.72	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Put	72.68190		0.07268	54.57720	0.05458	72.682	13.72	0.00	0	500.00	
\$ / R	On	26/09/2013	9.60	Call	366.79670		0.36680	435.54460	0.43554	366.797	13.77	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	87.09670		0.08710	66.24460	0.06624	87.097	13.77	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	301.26200		0.30126	364.00950	0.36401	301.262	13.88	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	121.56200		0.12156	94.70950	0.09471	121.562	13.88	0.00	0	0.00	
\$ / R	On	26/09/2013	10.44	Call	61.52140		0.06152	77.20470	0.07720	61.521	16.63	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	621.82140	0.62182	547.90470	0.54790	621.821	16.63	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.91650	9.91650	10.00620	10.00620		14.40	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	587.19030	0.58719	664.86860	0.66487	587.190	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	60.69030	0.06069	48.66860	0.04867	60.690	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	579.00610	0.57901	656.37100	0.65637	579.006	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	62.50610	0.06251	50.17100	0.05017	62.506	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	571.24110	0.57124	647.91110	0.64791	571.241	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	64.74110	0.06474	51.71110	0.05171	64.741	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	525.85590	0.52586	597.98110	0.59798	525.856	13.65	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	79.35590	0.07936	61.78110	0.06178	79.356	13.65	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	202.22670	0.20223	237.93420	0.23793	202.227	15.06	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	355.72670	0.35573	301.73420	0.30173	355.727	15.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.92070	9.92070	10.01050	10.01050		14.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	519.31560	0.51932	589.23690	0.58924	519.316	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	88.61560	0.08862	68.73690	0.06874	88.616	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	512.11780	0.51212	581.18750	0.58119	512.118	13.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	91.41780	0.09142	70.68750	0.07069	91.418	13.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	504.97800	0.50498	573.57700	0.57358	504.978	13.80	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	94.27800	0.09428	73.07700	0.07308	94.278	13.80	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	477.02540	0.47703	543.69740	0.54370	477.025	13.87	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	106.32540	0.10633	83.19740	0.08320	106.325	13.87	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	200.70610	0.20071	235.07390	0.23507	200.706	15.24	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	380.00610	0.38001	324.57390	0.32457	380.006	15.24	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.92480	9.92480	10.01470	10.01470		14.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,676.91650	1.67692	1,766.38380	1.76638	1,676.916	16.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	2.11650	0.00212	1.68380	0.00168	2.117	16.57	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,627.25070	1.62725	1,716.65800	1.71666	1,627.251	16.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	2.45070	0.00245	1.95800	0.00196	2.451	16.39	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	569.79810	0.56980	644.23910	0.64424	569.798	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	74.99810	0.07500	59.53910	0.05954	74.998	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	562.28060	0.56228	635.95640	0.63596	562.281	13.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	77.48060	0.07748	61.25640	0.06126	77.481	13.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	554.81930	0.55482	627.71480	0.62771	554.819	13.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	80.01930	0.08002	63.01480	0.06301	80.019	13.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	449.91730	0.44992	513.81200	0.51381	449.917	13.92	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	125.11730	0.12512	99.11200	0.09911	125.117	13.92	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	387.60580	0.38761	446.38040	0.44638	387.606	14.10	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	162.80580	0.16281	131.68040	0.13168	162.806	14.10	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.92620	9.92620	10.01610	10.01610		14.47	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	486.15210	0.48615	552.28740	0.55229	486.152	13.86	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	109.95210	0.10995	86.18740	0.08619	109.952	13.86	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	99.66600	0.09967	115.99690	0.11600	99.666	17.21	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	773.46600	0.77347	699.89690	0.69990	773.466	17.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.96710	9.96710	10.05780	10.05780		14.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,672.96120	1.67296	1,762.80160	1.76280	1,672.961	16.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	5.86120	0.00586	5.00160	0.00500	5.861	16.13	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	638.91890	0.63892	712.64440	0.71264	638.919	13.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	101.81890	0.10182	84.84440	0.08484	101.819	13.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	631.26230	0.63126	704.67010	0.70467	631.262	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	104.16230	0.10416	86.87010	0.08687	104.162	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	623.67020	0.62367	696.73490	0.69673	623.670	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	106.57020	0.10657	88.93490	0.08893	106.570	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	555.14140	0.55514	619.55090	0.61955	555.141	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	138.04140	0.13804	111.75090	0.11175	138.041	14.07	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	462.33870	0.46234	520.05840	0.52006	462.339	14.37	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	195.23870	0.19524	162.25840	0.16226	195.239	14.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	127.43700	0.12744	144.35070	0.14435	127.437	17.73	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	910.33700	0.91034	836.55070	0.83655	910.337	17.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.99000	9.99000	10.08100	10.08100		15.10	49,340,610.00	4,939	91,023.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,591.14510	2.59115	2,682.00750	2.68201	2,591.145	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.14510	0.00115	1.00750	0.00101	1.145	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,994.48850	1.99449	2,084.99410	2.08499	1,994.489	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	4.48850	0.00449	3.99410	0.00399	4.489	17.16	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,264.57440	1.26457	1,352.32420	1.35232	1,264.574	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	24.57440	0.02457	21.32420	0.02132	24.574	15.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,123.85710	1.12386	1,210.32620	1.21033	1,123.857	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	33.85710	0.03386	29.32620	0.02933	33.857	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,098.00810	1.09801	1,184.19520	1.18420	1,098.008	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	35.90810	0.03591	31.09520	0.03110	35.908	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,051.97710	1.05198	1,137.61450	1.13761	1,051.977	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	39.87710	0.03988	34.51450	0.03451	39.877	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,031.75680	1.03176	1,117.13530	1.11714	1,031.757	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	41.75680	0.04176	36.13530	0.03614	41.757	14.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,007.01400	1.00701	1,091.38200	1.09138	1,007.014	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	44.91400	0.04491	38.28200	0.03828	44.914	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	858.91820	0.85892	938.18650	0.93819	858.918	14.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	68.91820	0.06892	57.18650	0.05719	68.918	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	698.44100	0.69844	772.50810	0.77251	698.441	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	108.44100	0.10844	91.50810	0.09151	108.441	14.07	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	590.70930	0.59071	657.28610	0.65729	590.709	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	150.70930	0.15071	126.28610	0.12629	150.709	14.11	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	558.95320	0.55895	620.82180	0.62082	558.953	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	168.95320	0.16895	139.82180	0.13982	168.953	14.22	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	505.00460	0.50500	563.05400	0.56305	505.005	14.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	205.00460	0.20500	172.05400	0.17205	205.005	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	499.26520	0.49927	556.88920	0.55689	499.265	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	209.26520	0.20927	175.88920	0.17589	209.265	14.44	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	444.63780	0.44464	498.02260	0.49802	444.638	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	254.63780	0.25464	217.02260	0.21702	254.638	14.66	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	419.18760	0.41919	470.47310	0.47047	419.188	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	279.18760	0.27919	239.47310	0.23947	279.188	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	350.02030	0.35002	395.18210	0.39518	350.020	15.10	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	360.02030	0.36002	314.18210	0.31418	360.020	15.10	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	312.29040	0.31229	350.87670	0.35088	312.290	15.43	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	422.29040	0.42229	369.87670	0.36988	422.290	15.43	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	257.48350	0.25748	289.87660	0.28988	257.483	16.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	537.48350	0.53748	478.87660	0.47888	537.483	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	248.91870	0.24892	280.30840	0.28031	248.919	16.10	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	558.91870	0.55892	499.30840	0.49931	558.919	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	222.52330	0.22252	250.76550	0.25077	222.523	16.43	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	632.52330	0.63252	569.76550	0.56977	632.523	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	188.78820	0.18879	212.60130	0.21260	188.788	16.95	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	748.78820	0.74879	681.60130	0.68160	748.788	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	179.02970	0.17903	201.35000	0.20135	179.030	17.13	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	789.02970	0.78903	720.35000	0.72035	789.030	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	161.24980	0.16125	181.26090	0.18126	161.250	17.48	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	871.24980	0.87125	800.26090	0.80026	871.250	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	145.55480	0.14555	163.50070	0.16350	145.555	17.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	955.55480	0.95555	882.50070	0.88250	955.555	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	139.80290	0.13980	156.98820	0.15699	139.803	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	989.80290	0.98980	915.98820	0.91599	989.803	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	119.44130	0.11944	133.91080	0.13391	119.441	18.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,129.44130	1.12944	1,052.91080	1.05291	1,129.441	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	98.97410	0.09897	110.71110	0.11071	98.974	19.27	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,308.97410	1.30897	1,229.71110	1.22971	1,308.974	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	86.54600	0.08655	96.61480	0.09661	86.546	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,446.54600	1.44655	1,365.61480	1.36561	1,446.546	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	76.12730	0.07613	84.79880	0.08480	76.127	20.34	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,586.12730	1.58613	1,503.79880	1.50380	1,586.127	20.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	64.75350	0.06475	71.90520	0.07191	64.754	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,774.75350	1.77475	1,690.90520	1.69091	1,774.754	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	51.79550	0.05180	57.23290	0.05723	51.796	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,061.79550	2.06180	1,976.23290	1.97623	2,061.795	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	49.27000	0.04927	51.26940	0.05127	49.270	24.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,409.27000	2.40927	2,320.26940	2.32027	2,409.270	24.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	48.64240	0.04864	50.44040	0.05044	48.642	25.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,558.64240	2.55864	2,469.44040	2.46944	2,558.642	25.31	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.00430	10.00430	10.09560	10.09560		15.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	611.66900	0.61167	678.52640	0.67853	611.669	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	157.36900	0.15737	132.92640	0.13293	157.369	14.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	586.27680	0.58628	649.35690	0.64936	586.277	14.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	171.97680	0.17198	143.75690	0.14376	171.977	14.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	580.05160	0.58005	642.16200	0.64216	580.052	14.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	175.75160	0.17575	146.56200	0.14656	175.752	14.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	573.87590	0.57388	635.57690	0.63558	573.876	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	179.57590	0.17958	149.97690	0.14998	179.576	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	154.46440	0.15446	172.73690	0.17274	154.464	17.90	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	990.16440	0.99016	917.13690	0.91714	990.164	17.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.05590	10.05590	10.14790	10.14790		15.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	397.30800	0.39731	439.46650	0.43947	397.308	15.48	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	461.40800	0.46141	411.56650	0.41157	461.408	15.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	277.94440	0.27794	307.66700	0.30767	277.944	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	732.04440	0.73204	669.76700	0.66977	732.044	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	275.46920	0.27547	304.93260	0.30493	275.469	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	739.56920	0.73957	677.03260	0.67703	739.569	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	273.01690	0.27302	302.22330	0.30222	273.017	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	747.11690	0.74712	684.32330	0.68432	747.117	16.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.10130	10.10130	10.19400	10.19400		15.50	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,100.21550	1.10022	1,184.46990	1.18447	1,100.216	14.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	88.91550	0.08892	80.46990	0.08047	88.915	14.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,091.54900	1.09155	1,175.67600	1.17568	1,091.549	14.36	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	90.24900	0.09025	81.67600	0.08168	90.249	14.36	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,083.32640	1.08333	1,166.89690	1.16690	1,083.326	14.36	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	92.02640	0.09203	82.89690	0.08290	92.026	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.12680	10.12680	10.21970	10.21970		15.67	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,438.29340	2.43829	2,530.32780	2.53033	2,438.293	17.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	11.49340	0.01149	10.62780	0.01063	11.493	17.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,951.39280	1.95139	2,042.01830	2.04202	1,951.393	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	24.59280	0.02459	22.31830	0.02232	24.593	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,481.08200	1.48108	1,568.55580	1.56856	1,481.082	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	54.28200	0.05428	48.85580	0.04886	54.282	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,003.81010	1.00381	1,081.07540	1.08108	1,003.810	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	127.01010	0.12701	111.37540	0.11138	127.010	14.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	759.95660	0.75996	827.09510	0.82710	759.957	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	223.15660	0.22316	197.39510	0.19740	223.157	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	753.36460	0.75336	820.17170	0.82017	753.365	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	226.56460	0.22656	200.47170	0.20047	226.565	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	746.80700	0.74681	813.27840	0.81328	746.807	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	230.00700	0.23001	203.57840	0.20358	230.007	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	692.65450	0.69265	752.74670	0.75275	692.654	14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	265.85450	0.26585	233.04670	0.23305	265.855	14.54	0.00	0	6.00

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	9.75	Call	665.37150		0.66537		723.58610	0.72359	665.371	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	288.57150		0.28857		253.88610	0.25389	288.572	14.67	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	444.87950		0.44488		484.94350	0.48494	444.879	15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	568.07950		0.56808		515.24350	0.51524	568.079	15.95	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	411.59850		0.41160		448.68060	0.44868	411.598	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	634.79850		0.63480		578.98060	0.57898	634.798	16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	396.02830		0.39603		431.69090	0.43169	396.028	16.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	669.22830		0.66923		611.99090	0.61199	669.228	16.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	366.90280		0.36690		399.84610	0.39985	366.903	16.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	740.10280		0.74010		680.14610	0.68015	740.103	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	340.27490		0.34027		370.67760	0.37068	340.275	16.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	813.47490		0.81347		750.97760	0.75098	813.475	16.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	327.83590		0.32784		357.03180	0.35703	327.836	17.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	851.03590		0.85104		787.33180	0.78733	851.036	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	284.06050		0.28406		308.77910	0.30878	284.060	17.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,007.26050		1.00726		939.07910	0.93908	1,007.261	17.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	256.07960		0.25608		278.01920	0.27802	256.080	18.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,129.27960		1.12928		1,058.31920	1.05832	1,129.280	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	239.43210		0.23943		259.69600	0.25970	239.432	18.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,212.63210		1.21263		1,139.99600	1.14000	1,212.632	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	231.65040		0.23165		251.13370	0.25113	231.650	18.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,254.85040		1.25485		1,181.43370	1.18143	1,254.850	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	216.71960		0.21672		234.93290	0.23493	216.720	18.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,339.91960		1.33992		1,265.23290	1.26523	1,339.920	18.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	184.67450		0.18467		199.76120	0.19976	184.675	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,557.87450		1.55787		1,480.06120	1.48006	1,557.875	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	158.88000		0.15888		171.43950	0.17144	158.880	20.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,782.08000		1.78208		1,701.73950	1.70174	1,782.080	20.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	138.01630		0.13802		148.52570	0.14853	138.016	20.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,011.21630		2.01122		1,928.82570	1.92883	2,011.216	20.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	123.32270		0.12332		129.89150	0.12989	123.323	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,246.52270		2.24652		2,160.19150	2.16019	2,246.523	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	120.03620		0.12004		125.89350	0.12589	120.036	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,493.23620		2.49324		2,406.19350	2.40619	2,493.236	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	118.31470		0.11831		123.71230	0.12371	118.315	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,691.51470		2.69151		2,604.01230	2.60401	2,691.515	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	117.46740		0.11747		0.00000	0.00000	117.467	24.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,840.66740		2.84067		0.00000	0.00000	2,840.667	24.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	116.95150		0.11695		0.00000	0.00000	116.951	25.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,990.15150		2.99015		0.00000	0.00000	2,990.152	25.76	8,535,027.00	654	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	53.25850		0.05326		0.00000	0.00000	53.259	26.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,176.45850		4.17646		0.00000	0.00000	4,176.458	26.83	9,320,154.00	654	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	43.91360		0.04391		0.00000	0.00000	43.914	26.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,417.11360		4.41711		0.00000	0.00000	4,417.114	26.83	9,483,654.00	654	0.00
\$ / R	On 19/03/2014	Any day expiry			10.12980		10.12980		10.22280	10.22280		15.55	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,136.63760		1.13664		1,220.70420	1.22070	1,136.638	14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	96.83760		0.09684		87.90420	0.08790	96.838	14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,128.02800		1.12803		1,211.96790	1.21197	1,128.028	14.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	98.22800		0.09823		89.16790	0.08917	98.228	14.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,119.87680		1.11988		1,203.24610	1.20325	1,119.877	14.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	100.07680		0.10008		90.44610	0.09045	100.077	14.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.23280		10.23280		10.32710	10.32710		16.02	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	706.07500		0.70608		757.93580	0.75794	706.075	15.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	413.27500		0.41328		370.83580	0.37084	413.275	15.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	701.39340		0.70139		752.95170	0.75295	701.393	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	418.59340		0.41859		375.85170	0.37585	418.593	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	696.74820		0.69675		747.99780	0.74800	696.748	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
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	423.94820	0.42395	380.89780	0.38090	423.948	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.26120	10.26120	10.35600	10.35600		16.06	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,867.66510	1.86767	1,957.05110	1.95705	1,867.665	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	56.46510	0.05647	51.05110	0.05105	56.465	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,596.63730	1.59664	1,683.36510	1.68337	1,596.637	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	85.43730	0.08544	77.36510	0.07737	85.437	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,379.66380	1.37966	1,463.44710	1.46345	1,379.664	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	118.46380	0.11846	107.44710	0.10745	118.464	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,213.27760	1.21328	1,294.15130	1.29415	1,213.278	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	152.07760	0.15208	138.15130	0.13815	152.078	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	936.70060	0.93670	1,005.49220	1.00549	936.701	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	265.50060	0.26550	239.49220	0.23949	265.501	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	930.27210	0.93027	998.79780	0.99880	930.272	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	269.07210	0.26907	242.79780	0.24280	269.072	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	923.87050	0.92387	992.13260	0.99213	923.871	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	272.67050	0.27267	246.13260	0.24613	272.670	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	837.44810	0.83745	901.92160	0.90192	837.448	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	326.24810	0.32625	295.92160	0.29592	326.248	14.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	811.06640	0.81107	871.10890	0.87111	811.066	14.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	349.86640	0.34987	315.10890	0.31511	349.866	14.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	436.81830	0.43682	468.03910	0.46804	436.818	17.41	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	975.61830	0.97562	912.03910	0.91204	975.618	17.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	284.24120	0.28424	303.19590	0.30320	284.241	19.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,623.04120	1.62304	1,547.19590	1.54720	1,623.041	19.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	245.83420	0.24583	261.57960	0.26158	245.834	20.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,884.63420	1.88463	1,805.57960	1.80558	1,884.634	20.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	214.76750	0.21477	227.90140	0.22790	214.768	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,153.56750	2.15357	2,071.90140	2.07190	2,153.568	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	200.54730	0.20055	206.16790	0.20617	200.547	22.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,439.34730	2.43935	2,350.16790	2.35017	2,439.347	22.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	193.53880	0.19354	197.83660	0.19784	193.539	23.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,832.33880	2.83234	2,741.83660	2.74184	2,832.339	23.87	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.41340	10.41340	10.50960	10.50960		16.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,553.28580	2.55329	2,647.08350	2.64708	2,553.286	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	39.88580	0.03989	37.48350	0.03748	39.886	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,083.29390	2.08329	2,173.19180	2.17319	2,083.294	15.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	69.89390	0.06989	63.59180	0.06359	69.894	15.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,644.87250	1.64487	1,730.69600	1.73070	1,644.873	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	131.47250	0.13147	121.09600	0.12110	131.473	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	938.86030	0.93886	1,001.68750	1.00169	938.860	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	425.46030	0.42546	392.08750	0.39209	425.460	15.29	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	766.36880	0.76637	814.45840	0.81446	766.369	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	642.96880	0.64297	594.85840	0.59486	642.969	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	762.46860	0.76247	810.32250	0.81032	762.469	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	649.06860	0.64907	600.72250	0.60072	649.069	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	758.59710	0.75860	806.21200	0.80621	758.597	16.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	655.19710	0.65520	606.61200	0.60661	655.197	16.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	550.00810	0.55001	585.50640	0.58551	550.008	17.66	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,086.60810	1.08661	1,025.90640	1.02591	1,086.608	17.66	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	333.26940	0.33327	353.32370	0.35332	333.269	20.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	2,019.86940	2.01987	1,943.72370	1.94372	2,019.869	20.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	283.29990	0.28330	292.85170	0.29285	283.300	21.40	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,469.89990	2.46990	2,383.25170	2.38325	2,469.900	21.40	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	268.77120	0.26877	275.94650	0.27595	268.771	23.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	3,005.37120	3.00537	2,916.34650	2.91635	3,005.371	23.59	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.56170	10.56170	10.65810	10.65810		16.85	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,616.99660	2.61700	2,710.19920	2.71020	2,616.997	16.36	0.00	0	200.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	55.29660	0.05530	52.09920	0.05210	55.297	16.36	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,199.06970	2.19907	2,290.41390	2.29041	2,199.070	15.50	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	87.36970	0.08737	82.31390	0.08231	87.370	15.50	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,154.96480	2.15496	2,244.57910	2.24458	2,154.965	15.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	93.26480	0.09326	86.47910	0.08648	93.265	15.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,111.16580	2.11117	2,200.39230	2.20039	2,111.166	15.45	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	99.46580	0.09947	92.29230	0.09229	99.466	15.45	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,286.36250	1.28636	1,356.49780	1.35650	1,286.363	15.11	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	324.66250	0.32466	298.39780	0.29840	324.663	15.11	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,056.85820	1.05686	1,119.48280	1.11948	1,056.858	15.63	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	495.15820	0.49516	461.38280	0.46138	495.158	15.63	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	679.35010	0.67935	719.40530	0.71941	679.350	17.70	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,117.65010	1.11765	1,061.30530	1.06131	1,117.650	17.70	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future			11.18010	11.18010	11.27740	11.27740		17.73	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Call	2,286.62200	2.28662	2,372.55920	2.37256	2,286.622	15.27	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Put	256.52200	0.25652	245.15920	0.24516	256.522	15.27	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Call	2,249.55810	2.24956	2,335.03060	2.33503	2,249.558	15.30	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Put	269.45810	0.26946	257.63060	0.25763	269.458	15.30	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Call	2,212.91400	2.21291	2,297.91280	2.29791	2,212.914	15.33	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Put	282.81400	0.28281	270.51280	0.27051	282.814	15.33	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			9.86550	9.86550	9.95510	9.95510		13.87	0.00	0	612.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	97,811.41840	0.97811	106,721.25650	1.06721	97,811.418	14.87	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	261.41840	0.00261	211.25650	0.00211	261.418	14.87	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	96,824.99000	0.96825	105,729.37930	1.05729	96,824.990	14.83	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	274.99000	0.00275	219.37930	0.00219	274.990	14.83	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	95,839.20940	0.95839	104,737.83430	1.04738	95,839.209	14.80	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	289.20940	0.00289	227.83430	0.00228	289.209	14.80	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	33,742.51590	0.33743	40,794.90840	0.40795	33,742.516	13.65	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	7,192.51590	0.07193	5,284.90840	0.05285	7,192.516	13.65	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	5,310.64490	0.05311	7,028.47770	0.07028	5,310.645	16.19	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	53,760.64490	0.53761	46,518.47770	0.46518	53,760.645	16.19	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			9.99000	9.99000	10.08100	10.08100		15.10	0.00	0	15.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	63,102.67380	0.63103	70,235.56260	0.70236	63,102.674	14.01	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	13,102.67380	0.13103	11,135.56260	0.11136	13,102.674	14.01	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	62,373.61510	0.62374	69,474.72740	0.69475	62,373.615	14.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	13,373.61510	0.13374	11,374.72740	0.11375	13,373.615	14.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	61,702.99420	0.61703	68,717.55210	0.68718	61,702.994	14.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	13,702.99420	0.13703	11,617.55210	0.11618	13,702.994	14.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	26,337.06230	0.26337	29,644.61740	0.29645	26,337.062	15.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	52,337.06230	0.52337	46,544.61740	0.46545	52,337.062	15.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	23,531.94260	0.23532	26,509.83780	0.26510	23,531.943	16.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	59,531.94260	0.59532	53,409.83780	0.53410	59,531.943	16.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	13,840.94710	0.13841	15,541.00610	0.15541	13,840.947	18.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	99,840.94710	0.99841	92,441.00610	0.92441	99,840.947	18.02	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.12680	10.12680	10.21970	10.21970		15.67	0.00	0	5.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	73,289.99800	0.73290	67,320.59780	0.67321	73,289.998	16.63	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	36,969.99800	0.36970	40,290.59780	0.40291	36,969.998	16.63	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	36,690.28100	0.36690	39,984.60550	0.39985	36,690.281	16.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	74,010.28100	0.74010	68,014.60550	0.68015	74,010.281	16.66	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	36,413.06410	0.36413	39,681.28880	0.39681	36,413.064	16.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	74,733.06410	0.74733	68,711.28880	0.68711	74,733.064	16.68	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.34700	15.34700	15.43780	15.43780		13.77	101,351,588.00	6,604	31,145.00
£ / R	On	16/09/2013	14.74	Call	670.02740	0.67003	748.73530	0.74874	670.027	670.027	13.35	0.00	0	0	0.00
£ / R	On	16/09/2013	14.74	Put	63.02740	0.06303	50.93530	0.05094	63.027	63.027	13.35	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Call	661.97010	0.66197	740.36020	0.74036	661.970	661.970	13.36	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Put	64.97010	0.06497	52.56020	0.05256	64.970	64.970	13.36	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Call	653.95710	0.65396	732.02330	0.73202	653.957	653.957	13.37	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Put	66.95710	0.06696	54.22330	0.05422	66.957	66.957	13.37	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.53110	15.53110	15.62360	15.62360	13.91	108,717,700.00	7,000	7,607.00	
£ / R	On	13/12/2013	14.89	Call	868.43750	0.86844	937.59300	0.93759	868.438	868.438	13.46	0.00	0	0	0.00
£ / R	On	13/12/2013	14.89	Put	227.33750	0.22734	203.99300	0.20399	227.338	227.338	13.46	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Call	861.78070	0.86178	930.66070	0.93066	861.781	861.781	13.46	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Put	230.68070	0.23068	207.06070	0.20706	230.681	230.681	13.46	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Call	855.15900	0.85516	923.75920	0.92376	855.159	855.159	13.47	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Put	234.05900	0.23406	210.15920	0.21016	234.059	234.059	13.47	0.00	0	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			15.73560	15.73560	15.83030	15.83030	14.43	0.00	0	0	1,950.00
£ / R	On	17/03/2014	12.85	Put	40.91540	0.04092	0.00000	0.00000	40.915	40.915	16.20	4,202,277.00	327	327.00	
£ / R	On	17/03/2014	12.85	Call	2,926.51540	2.92652	0.00000	0.00000	2,926.515	2,926.515	16.20	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Call	2,782.82930	2.78283	0.00000	0.00000	2,782.829	2,782.829	15.93	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Put	47.22930	0.04723	0.00000	0.00000	47.229	47.229	15.93	4,251,327.00	327	327.00	
£ / R	On	17/03/2014	14.25	Call	1,638.51110	1.63851	0.00000	0.00000	1,638.511	1,638.511	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.25	Put	152.91110	0.15291	0.00000	0.00000	152.911	152.911	13.75	4,660,077.00	327	327.00	
£ / R	On	17/03/2014	14.29	Call	1,606.29580	1.60630	1,689.19180	1.68919	1,606.296	1,606.296	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.29	Put	160.69580	0.16070	148.89180	0.14889	160.696	160.696	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Call	1,598.28880	1.59829	1,681.04070	1.68104	1,598.289	1,598.289	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Put	162.68880	0.16269	150.74070	0.15074	162.689	162.689	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Call	1,590.29700	1.59030	1,672.90980	1.67291	1,590.297	1,590.297	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Put	164.69700	0.16470	152.60980	0.15261	164.697	164.697	13.75	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Put	206.47080	0.20647	0.00000	0.00000	206.471	206.471	13.75	4,741,827.00	327	327.00	
£ / R	On	17/03/2014	14.50	Call	1,442.07080	1.44207	0.00000	0.00000	1,442.071	1,442.071	13.75	0.00	0	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			15.93680	15.93680	16.03460	16.03460	14.86	0.00	0	0	100.00
£ / R	On	13/06/2014	16.04	Call	827.01560	0.82702	875.83840	0.87584	827.016	827.016	14.97	0.00	0	0	0.00
£ / R	On	13/06/2014	16.04	Put	930.21560	0.93022	881.23840	0.88124	930.216	930.216	14.97	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Call	823.15770	0.82316	871.68420	0.87168	823.158	823.158	14.98	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Put	936.35770	0.93636	887.08420	0.88708	936.358	936.358	14.98	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Call	819.31190	0.81931	867.67780	0.86768	819.312	819.312	14.99	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Put	942.51190	0.94251	893.07780	0.89308	942.512	942.512	14.99	0.00	0	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future			0.10293	0.10293	0.10309	0.10309	15.29	0.00	0	0	241.00
¥ / R	On	16/09/2013	0.09	Call	1,295.14260	0.01295	1,310.37920	0.01310	1,295.143	1,295.143	17.95	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.09	Put	2.14260	0.00002	1.57920	0.00002	2.143	2.143	17.95	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Call	381.62390	0.00382	385.36880	0.00385	381.624	381.624	15.29	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Put	88.62390	0.00089	76.56880	0.00077	88.624	88.624	15.29	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Call	45.62680	0.00046	41.73780	0.00042	45.627	45.627	18.68	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Put	752.62680	0.00753	732.93780	0.00733	752.627	752.627	18.68	0.00	0	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10428	0.10428	0.10444	0.10444	15.98	0.00	0	0	14,250.00
¥ / R	On	13/12/2013	0.09	Call	1,449.54280	0.01450	1,465.79950	0.01466	1,449.543	1,449.543	15.71	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.09	Put	21.34280	0.00021	21.29950	0.00021	21.343	21.343	15.71	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.10	Call	635.46870	0.00635	647.42480	0.00647	635.469	635.469	15.98	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.10	Put	207.26870	0.00207	202.92480	0.00203	207.269	207.269	15.98	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.11	Call	236.85050	0.00237	241.31760	0.00241	236.850	236.850	18.59	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.11	Put	808.65050	0.00809	796.81760	0.00797	808.651	808.651	18.59	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013			Foreign Exchange Future	13.21060	13.21060		13.26110	13.26110		12.96	27,715,838.80	2,098	71,801.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,911.52980	1.91153	1,962.03970	1.96204	1,911.530		18.10	0.00	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	0.92980	0.00093	0.93970	0.00094	0.930		18.10	0.00	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,712.21920	1.71222	1,762.69280	1.76269	1,712.219		17.30	0.00	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	1.61920	0.00162	1.59280	0.00159	1.619		17.30	0.00	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,662.46140	1.66246	1,712.91900	1.71292	1,662.461		17.10	0.00	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	1.86140	0.00186	1.81900	0.00182	1.861		17.10	0.00	0	500.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,226.76230	1.22676	1,276.95790	1.27696	1,226.762		15.25	0.00	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	6.16230	0.00616	5.85790	0.00586	6.162		15.25	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,216.91300	1.21691	1,267.09860	1.26710	1,216.913		15.20	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	6.31300	0.00631	5.99860	0.00600	6.313		15.20	0.00	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future	1,207.06770	1.20707	1,257.24290	1.25724	1,207.068		15.15	0.00	0	0.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future	6.46770	0.00647	6.14290	0.00614	6.468		15.15	0.00	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future	1,167.72880	1.16773	1,217.85870	1.21786	1,167.729		14.94	0.00	0	400.00
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future	7.12880	0.00713	6.75870	0.00676	7.129		14.94	0.00	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future	1,118.65910	1.11866	1,168.72380	1.16872	1,118.659		14.69	0.00	0	500.00
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future	8.05910	0.00806	7.62380	0.00762	8.059		14.69	0.00	0	30,800.00
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future	11.72660	0.01173	11.01270	0.01101	11.727		13.93	0.00	0	200.00
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future	972.32660	0.97233	1,022.11270	1.02211	972.327		13.93	0.00	0	0.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future	875.74650	0.87575	925.25120	0.92525	875.746		13.42	0.00	0	200.00
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future	15.14650	0.01515	14.15120	0.01415	15.147		13.42	0.00	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future	686.21870	0.68622	734.76980	0.73477	686.219		12.41	0.00	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future	25.61870	0.02562	23.66980	0.02367	25.619		12.41	0.00	0	46,000.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future	81.18300	0.08118	70.97390	0.07097	81.183		12.66	0.00	0	0.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future	441.78300	0.44178	482.07390	0.48207	441.783		12.66	0.00	0	200.00
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future	67.59060	0.06759	77.97980	0.07798	67.591		14.99	0.00	0	31,212.00
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future	656.99060	0.65699	616.87980	0.61688	656.991		14.99	0.00	0	0.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future	1,307.05770	1.30706	1,259.39210	1.25939	1,307.058		17.59	0.00	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future	17.65770	0.01766	20.49210	0.02049	17.658		17.59	0.00	0	7,900.00
€ / R	On	21/11/2013			Any day expiry	12.07570	12.07570	12.07570	12.07570			13.20	0.00	0	0.00
€ / R	On	21/11/2013	11.89	Call	Any day expiry	435.06410	0.43506	436.61190	0.43661	435.064		13.03	0.00	0	0.00
€ / R	On	21/11/2013	11.89	Put	Any day expiry	249.36410	0.24936	250.91190	0.25091	249.364		13.03	0.00	0	0.00
€ / R	On	21/11/2013	11.90	Call	Any day expiry	429.61760	0.42962	431.17140	0.43117	429.618		13.04	0.00	0	0.00
€ / R	On	21/11/2013	11.90	Put	Any day expiry	253.91760	0.25392	255.47140	0.25547	253.918		13.04	0.00	0	0.00
€ / R	On	21/11/2013	11.91	Call	Any day expiry	424.22240	0.42422	425.78200	0.42578	424.222		13.05	0.00	0	0.00
€ / R	On	21/11/2013	11.91	Put	Any day expiry	258.52240	0.25852	260.08200	0.26008	258.522		13.05	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.38150	13.38150	13.43300	13.43300			14.17	18,854,533.50	1,409	30,994.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,196.15450	2.19615	2,247.71880	2.24772	2,196.155		16.28	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	14.65450	0.01465	14.71880	0.01472	14.655		16.28	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	1,957.97870	1.95798	2,009.53310	2.00953	1,957.979		15.41	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	19.47870	0.01948	19.53310	0.01953	19.479		15.41	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	1,909.17170	1.90917	1,960.72020	1.96072	1,909.172		15.23	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	20.67170	0.02067	20.72020	0.02072	20.672		15.23	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	1,860.44430	1.86044	1,911.98660	1.91199	1,860.444		15.05	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	21.94430	0.02194	21.98660	0.02199	21.944		15.05	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	986.81710	0.98682	1,031.64300	1.03164	986.817		13.18	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	105.31710	0.10532	98.64300	0.09864	105.317		13.18	0.00	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	908.17230	0.90817	951.51870	0.95152	908.172		13.17	0.00	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	126.67230	0.12667	118.51870	0.11852	126.672		13.17	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	582.22170	0.58222	614.02270	0.61402	582.222		13.70	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	300.72170	0.30072	281.02270	0.28102	300.722		13.70	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	13.56980	13.56980	13.62370	13.62370			14.62	0.00	0	7,837.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	1,247.59760	1.24760	1,291.97920	1.29198	1,247.598		13.51	0.00	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	167.79760	0.16780	158.27920	0.15828	167.798		13.51	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	170.13300	0.17013	160.50450	0.16050	170.133		13.52	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	1,239.93300	1.23993	1,284.20450	1.28420	1,239.933		13.52	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	1,232.28890	1.23229	1,276.45550	1.27646	1,232.289		13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	172.48890		0.17249		162.75550	0.16276	172.489	13.52	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.75600		13.75600		13.81180	13.81180		15.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	745.89680		0.74590		774.21200	0.77421	745.897	15.10	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	779.89680		0.77990		752.41200	0.75241	779.897	15.10	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	742.04660		0.74205		770.20810	0.77021	742.047	15.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	786.04660		0.78605		758.40810	0.75841	786.047	15.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	738.21740		0.73822		766.26100	0.76626	738.217	15.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	792.21740		0.79222		764.46100	0.76446	792.217	15.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.17350		14.17350		14.22930	14.22930		15.86	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	752.79270		0.75279		726.72910	0.72673	752.793	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,236.29270		1.23629		1,266.02910	1.26603	1,236.293	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,231.73450		1.23173		1,261.38740	1.26139	1,231.734	15.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	758.23450		0.75823		732.08740	0.73209	758.234	15.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,227.18860		1.22719		1,256.76460	1.25676	1,227.189	15.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	763.68860		0.76369		737.46460	0.73746	763.689	15.18	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.73820		110.73820		110.75910	110.75910			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	251.80000		0.25180		230.90000	0.23090	251.800		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	261.80000		0.26180		240.90000	0.24090	261.800		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	271.80000		0.27180		250.90000	0.25090	271.800		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.85157		104.85157		104.67447	104.67447			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	5,138.43000		5.13843		5,315.53000	5.31553	5,138.430		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	5,148.43000		5.14843		5,325.53000	5.32553	5,148.430		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	5,158.43000		5.15843		5,335.53000	5.33553	5,158.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.98820		106.98820		107.78262	107.78262			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,001.80000		3.00180		2,207.38000	2.20738	3,001.800		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,011.80000		3.01180		2,217.38000	2.21738	3,011.800		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,021.80000		3.02180		2,227.38000	2.22738	3,021.800		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.88100		407.88100		407.32800	407.32800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.23500		413.23500		412.67500	412.67500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			480.39300		480.39300		479.81600	479.81600			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			486.69900		486.69900		486.11400	486.11400			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			430.93900		430.93900		430.24400	430.24400			0.00	0	763.00
ALBI	On 06/02/2014	Index Future			436.59500		436.59500		435.89100	435.89100			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.97230		8.97230		8.91940	8.91940		11.76	323,002.80	36	7,397.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	483.62150		0.48362		436.15390	0.43615	483.622	11.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.32150		0.01132		16.75390	0.01675	11.322	11.57	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	66.42800		0.06643		85.45460	0.08545	66.428	11.69	0.00	0	201.00

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	8.80	Call	238.72800	0.23873	204.85460	0.20485	238.728	11.69	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.89	Call	181.72050	0.18172	153.22860	0.15323	181.720	11.73	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.89	Put	99.42050	0.09942	123.82860	0.12383	99.420	11.73	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.90	Call	175.95180	0.17595	148.06740	0.14807	175.952	11.74	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.90	Put	103.65180	0.10365	128.66740	0.12867	103.652	11.74	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.91	Call	170.29840	0.17030	143.22770	0.14323	170.298	11.74	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.91	Put	107.99840	0.10800	133.82770	0.13383	107.998	11.74	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Call	38.76660	0.03877	31.42870	0.03143	38.767	12.47	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Put	366.46660	0.36647	412.02870	0.41203	366.467	12.47	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	1.89440	0.00189	1.57720	0.00158	1.894	18.10	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	1,329.59440	1.32959	1,382.17720	1.38218	1,329.594	18.10	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future			9.03490	9.03490	8.98160	8.98160		12.00	5,972,068.90	661	10,180.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Call	768.14000	0.76814	722.00140	0.72200	768.140	11.87	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Put	33.24000	0.03324	40.40140	0.04040	33.240	11.87	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Call	521.35240	0.52135	481.85570	0.48186	521.352	11.81	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Put	86.45240	0.08645	100.25570	0.10026	86.452	11.81	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Call	156.32490	0.15632	139.59940	0.13960	156.325	12.44	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Put	421.42490	0.42142	457.99940	0.45800	421.425	12.44	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Call	114.62260	0.11462	101.62990	0.10163	114.623	12.72	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Put	539.72260	0.53972	580.02990	0.58003	539.723	12.72	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Call	112.38350	0.11238	99.54520	0.09955	112.384	12.74	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Put	547.48350	0.54748	587.94520	0.58795	547.483	12.74	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Call	110.18620	0.11019	97.49880	0.09750	110.186	12.76	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Put	555.28620	0.55529	595.89880	0.59590	555.286	12.76	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Call	85.96780	0.08597	75.72480	0.07572	85.968	12.93	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Put	651.06780	0.65107	694.12480	0.69412	651.068	12.93	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	24.10030	0.02410	21.78270	0.02178	24.100	14.73	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	1,289.20030	1.28920	1,340.18270	1.34018	1,289.200	14.73	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	16.56160	0.01656	14.91580	0.01492	16.562	15.89	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	1,581.66160	1.58166	1,633.31580	1.63332	1,581.662	15.89	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future			9.10710	9.10710	9.05460	9.05460		12.09	0.00	0	2,900.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Call	204.47370	0.20447	188.24060	0.18824	204.474	12.63	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Put	587.37370	0.58737	623.64060	0.62364	587.374	12.63	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Call	201.65760	0.20166	185.60550	0.18561	201.658	12.64	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Put	594.55760	0.59456	631.00550	0.63101	594.558	12.64	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Put	601.77670	0.60178	638.47550	0.63848	601.777	12.66	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Call	198.87670	0.19888	183.07550	0.18308	198.877	12.66	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future			9.17980	9.17980	9.12770	9.12770		12.24	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Call	190.95150	0.19095	178.38530	0.17839	190.952	13.21	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Put	901.15150	0.90115	940.68530	0.94069	901.151	13.21	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Call	188.91240	0.18891	176.47150	0.17647	188.912	13.22	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Put	909.11240	0.90911	948.77150	0.94877	909.112	13.22	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Call	186.89260	0.18689	174.57610	0.17458	186.893	13.24	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Put	917.09260	0.91709	956.87610	0.95688	917.093	13.24	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future			9.65630	9.65630	9.60690	9.60690		13.64	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Call	2,489.36120	2.48936	2,445.41260	2.44541	2,489.361	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Put	83.06120	0.08306	88.51260	0.08851	83.061	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Call	2,444.13750	2.44414	2,400.29650	2.40030	2,444.138	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Put	87.83750	0.08784	93.39650	0.09340	87.838	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Put	92.83480	0.09283	98.49670	0.09850	92.835	14.25	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Call	2,399.13480	2.39913	2,355.39670	2.35540	2,399.135	14.25	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future			9.50720	9.50720	9.54020	9.54020		13.95	0.00	0	75.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Call	455.29180	0.45529	487.32320	0.48732	455.292	14.18	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Put	38.09180	0.03809	37.12320	0.03712	38.092	14.18	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Call	447.00220	0.44700	478.94450	0.47894	447.002	14.17	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Put	39.80220	0.03980	38.74450	0.03874	39.802	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	438.77180		0.43877		470.62140	0.47062	438.772	14.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	41.57180		0.04157		40.42140	0.04042	41.572	14.16	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.60700		9.60700		9.64080	9.64080		13.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	196.39010		0.19639		209.29980	0.20930	196.390	14.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	529.39010		0.52939		508.49980	0.50850	529.390	14.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	193.57170		0.19357		206.35060	0.20635	193.572	14.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	536.57170		0.53657		515.55060	0.51555	536.572	14.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	190.78910		0.19079		203.43830	0.20344	190.789	14.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	543.78910		0.54379		522.63830	0.52264	543.789	14.70	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			24.68240		24.68240		-82.62190	-82.62190			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			364.12490		364.12490		396.96380	396.96380			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			418.73290		418.73290		477.57730	477.57730			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			231.71140		231.71140		259.76400	259.76400			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			88.41170		88.41170		109.34740	109.34740			0.00	0	5,000.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			63.13740		63.13740		109.14530	109.14530			0.00	0	10,000.00
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			52.65120		52.65120		73.65580	73.65580			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.73510		10.73510		10.78660	10.78660		14.46	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	906.74760		0.90675		957.49270	0.95749	906.748	16.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	11.64760		0.01165		10.89270	0.01089	11.648	16.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	897.02070		0.89702		947.74650	0.94775	897.021	16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	11.92070		0.01192		11.14650	0.01115	11.921	16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	887.30120		0.88730		938.00700	0.93801	887.301	16.12	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	12.20120		0.01220		11.40700	0.01141	12.201	16.12	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.87900		10.87900		10.93190	10.93190		14.68	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	418.50380		0.41850		447.94490	0.44794	418.504	14.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	329.50380		0.32950		306.04490	0.30604	329.504	14.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	413.60390		0.41360		442.86310	0.44286	413.604	14.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	334.60390		0.33460		310.96310	0.31096	334.604	14.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	408.74770		0.40875		437.82790	0.43783	408.748	14.63	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	339.74770		0.33975		315.92790	0.31593	339.748	14.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61020		1.61020		1.62330	1.62330		13.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,216.28870		0.12163		1,344.02050	0.13440	1,216.289	14.24	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	14.28870		0.00143		11.02050	0.00110	14.289	14.24	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,120.58610		0.11206		1,246.95820	0.12470	1,120.586	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	18.58610		0.00186		13.95820	0.00140	18.586	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,027.65960		0.10277		1,152.21460	0.11522	1,027.660	13.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	25.65960		0.00257		19.21460	0.00192	25.660	13.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62090		1.62090		1.63410	1.63410		14.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	448.02800		0.04480		504.33800	0.05043	448.028	15.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	739.02800		0.07390		663.33800	0.06633	739.028	15.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	414.34020		0.04143		466.80910	0.04668	414.340	15.27	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	805.34020		0.08053		725.80910	0.07258	805.340	15.27	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	383.04120		0.03830		431.82030	0.04318	383.041	15.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	874.04120	0.08740	790.82030	0.07908	874.041	15.42	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.01005	109.01005	109.43108	109.43108			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	979.95000	0.97995	558.92000	0.55892	979.950		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	989.95000	0.98995	568.92000	0.56892	989.950		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	999.95000	0.99995	578.92000	0.57892	999.950		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.71262	81.87193	9.73461	81.70951			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	9,892.31000	9.89231	10,054.73000	10.05473	9,892.310		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	9,804.03000	9.80403	9,966.45000	9.96645	9,804.030		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	9,715.88000	9.71588	9,878.30000	9.87830	9,715.880		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.83582	82.94657	9.85856	82.78202			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,189.60000	2.18960	2,354.15000	2.35415	2,189.600		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	2,114.07000	2.11407	2,278.62000	2.27862	2,114.070		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	2,038.65000	2.03865	2,203.20000	2.20320	2,038.650		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.57300	430.57300	429.87900	429.87900			0.00	0	101.00
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	154,170.00000	15.41700	161,110.00000	16.11100	154,170.000		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	154,270.00000	15.42700	161,210.00000	16.12100	154,270.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	154,370.00000	15.43700	161,310.00000	16.13100	154,370.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.22400	436.22400	435.52100	435.52100			0.00	0	268.00
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	37,660.00000	3.76600	44,690.00000	4.46900	37,660.000		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	440.00	Put	37,760.00000	3.77600	44,790.00000	4.47900	37,760.000		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	37,860.00000	3.78600	44,890.00000	4.48900	37,860.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.10100	442.10100	441.38800	441.38800			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	1,110.00000	0.11100	0.00000	0.00000	1,110.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000	0.00000	6,020.00000	0.60200	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000	0.00000	6,120.00000	0.61200	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	1,010.00000	0.10100	0.00000	0.00000	1,010.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	910.00000	0.09100	0.00000	0.00000	910.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000	0.00000	6,220.00000	0.62200	0.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013		Index Future	195.71300	195.71300	195.98300	195.98300				0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	198.30500	198.30500	198.57900	198.57900				0.00	0	166.00
ILBI	On 07/11/2013		Index Future	530.00700	530.00700	532.85800	532.85800				0.00	0	0.00
ILBI	On 06/02/2014		Index Future	537.18000	537.18000	540.07000	540.07000				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	5.14000	94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.15000	94.85000	5.16000	94.84000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.19000	94.81000	5.20000	94.80000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.25000	94.75000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.33000	94.67000	5.37000	94.63000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.41000	94.59000	5.45000	94.55000				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	5.68000	94.32000	5.73000	94.27000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.97000	94.03000	6.04000	93.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.76000	94.24000	6.35000	93.65000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.57000	93.43000	6.66000	93.34000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.85000	93.15000	6.95000	93.05000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.10000	92.90000	7.21000	92.79000				0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.91960	7.91960	7.92240	7.92240			9.70	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	343.58180	0.34358	346.61490	0.34661	343.582	10.54	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	13.98180	0.01398	14.21490	0.01421	13.982	10.54	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	334.60350	0.33460	337.61680	0.33762	334.603	10.51	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	15.00350	0.01500	15.21680	0.01522	15.003	10.51	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	325.68920	0.32569	328.68020	0.32868	325.689	10.49	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	16.08920	0.01609	16.28020	0.01628	16.089	10.49	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.98090	7.98090	7.98100	7.98100			11.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	148.32980	0.14833	149.42360	0.14942	148.330	11.53	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	307.42980	0.30743	308.42360	0.30842	307.430	11.53	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	145.18290	0.14518	146.25710	0.14626	145.183	11.56	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	314.28290	0.31428	315.25710	0.31526	314.283	11.56	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	142.09670	0.14210	143.15290	0.14315	142.097	11.59	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	321.19670	0.32120	322.15290	0.32215	321.197	11.59	0.00	0	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.76290	9.76290	0.10241	9.74920	9.74920		15.77	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	911.48610	0.09115	0.10241	794.88480	0.07949	911.486	15.48	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	3,682.48610	0.36825	0.10241	3,702.88480	0.37029	3,682.486	15.48	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	882.58950	0.08826	0.10241	768.15280	0.07682	882.589	15.47	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	3,753.58950	0.37536	0.10241	3,776.15280	0.37762	3,753.590	15.47	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	854.37250	0.08544	0.10241	742.10280	0.07421	854.373	15.46	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	3,825.37250	0.38254	0.10241	3,850.10280	0.38501	3,825.373	15.46	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.92971	100.37817		7.95682	100.20365			0.00	0	11,644.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	9,863.96000	9.86396	10,038.48000	10.03848		9,863.960		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	9,791.23000	9.79123	9,965.75000	9.96575		9,791.230		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	9,718.55000	9.71855	9,893.07000	9.89307		9,718.550		0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.03517	101.69562		8.06340	101.51882			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,233.59000	1.23359	1,410.39000	1.41039		1,233.590		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	1,169.91000	1.16991	1,346.71000	1.34671		1,169.910		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	1,106.27000	1.10627	1,283.07000	1.28307		1,106.270		0.00	0	0.00
R157	On 07/11/2013		Bond Future	6.20837	114.63563		6.25600	114.54723		3.03	0.00	0	24,771.00
R157	On 07/11/2013	5.59	Call	255.17000	0.25517	236.48000	0.23648		255.170	2.98	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	1,411.36000	1.41136	1,481.07000	1.48107		1,411.360	2.98	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	260.04000	0.26004	241.06000	0.24106		260.040	2.98	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	1,397.41000	1.39741	1,466.83000	1.46683		1,397.410	2.98	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	264.98000	0.26498	245.72000	0.24572		264.980	2.98	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	1,383.53000	1.38353	1,452.67000	1.45267		1,383.530	2.98	0.00	0	0.00
R157	On 06/02/2014		Bond Future	6.37772	116.14028		6.43383	116.05074			0.00	0	100.00
R157	On 06/02/2014	5.64	Call	425.33000	0.42533	400.99000	0.40099		425.330	2.73	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,611.80000	1.61180	1,677.00000	1.67700		1,611.800	2.73	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	430.13000	0.43013	405.58000	0.40558		430.130	2.73	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,600.40000	1.60040	1,665.39000	1.66539		1,600.400	2.73	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	434.97000	0.43497	410.21000	0.41021		434.970	2.73	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,589.05000	1.58905	1,653.83000	1.65383		1,589.050	2.73	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.56586	110.89659		6.63338	110.80593			0.00	0	0.00
R157	On 08/05/2014	5.19	Call	281.63000	0.28163	263.85000	0.26385		281.630	2.42	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	2,152.60000	2.15260	2,225.48000	2.22548		2,152.600	2.42	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	2,141.73000	2.14173	2,214.46000	2.21446		2,141.730	2.42	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	284.52000	0.28452	266.59000	0.26659		284.520	2.42	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	287.43000	0.28743	269.35000	0.26935		287.430	2.42	0.00	0	0.00
R157	On 08/05/2014	5.21	Put	2,130.88000	2.13088	2,203.46000	2.20346		2,130.880	2.42	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.82538	112.39873		6.90964	112.30685			0.00	0	0.00
R157	On 07/08/2014	6.74	Call	899.34000	0.89934	856.46000	0.85646		899.340	2.11	0.00	0	0.00
R157	On 07/08/2014	6.74	Put	992.55000	0.99255	1,041.55000	1.04155		992.550	2.11	0.00	0	0.00
R157	On 07/08/2014	6.75	Call	904.60000	0.90460	861.54000	0.86154		904.600	2.11	0.00	0	0.00
R157	On 07/08/2014	6.75	Put	986.89000	0.98689	1,035.71000	1.03571		986.890	2.11	0.00	0	0.00
R157	On 07/08/2014	6.76	Call	909.87000	0.90987	866.65000	0.86665		909.870	2.11	0.00	0	0.00
R157	On 07/08/2014	6.76	Put	981.24000	0.98124	1,029.90000	1.02990		981.240	2.11	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013		Bond Future	8.25058	121.92814		8.28274	121.64266		14.95	0.00	0	56,778.00
R186	On 07/11/2013	6.50	Call	136.79000	0.13679		129.93000	0.12993	136.790	14.64	0.00	0	5,290.00
R186	On 07/11/2013	6.50	Put	17,254.14000	17.25414	17,532.76000	17.53276	17,254.140	14.64	14.64	0.00	0	0.00
R186	On 07/11/2013	6.75	Call	255.29000	0.25529	242.79000	0.24279	255.290	14.64	14.64	0.00	0	1,000.00
R186	On 07/11/2013	6.75	Put	14,726.23000	14.72623	14,999.21000	14.99921	14,726.230	14.64	14.64	0.00	0	0.00
R186	On 07/11/2013	8.00	Call	2,628.26000	2.62826	2,530.19000	2.53019	2,628.260	14.88	14.88	0.00	0	1,000.00
R186	On 07/11/2013	8.00	Put	4,886.22000	4.88622	5,073.63000	5.07363	4,886.220	14.88	14.88	0.00	0	0.00
R186	On 07/11/2013	8.14	Put	4,153.22000	4.15322	4,325.55000	4.32555	4,153.220	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.14	Call	3,164.19000	3.16419	3,051.04000	3.05104	3,164.190	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.15	Call	3,204.85000	3.20485	3,090.60000	3.09060	3,204.850	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.15	Put	4,103.96000	4.10396	4,275.19000	4.27519	4,103.960	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.16	Call	3,245.81000	3.24581	3,130.46000	3.13046	3,245.810	14.93	14.93	0.00	0	0.00
R186	On 07/11/2013	8.16	Put	4,055.10000	4.05510	4,225.23000	4.22523	4,055.100	14.93	14.93	0.00	0	0.00
R186	On 07/11/2013	8.25	Put	3,632.85000	3.63285	3,793.04000	3.79304	3,632.850	14.95	14.95	0.00	0	250.00
R186	On 07/11/2013	8.25	Call	3,627.70000	3.62770	3,502.41000	3.50241	3,627.700	14.95	14.95	0.00	0	0.00
R186	On 07/11/2013	8.50	Call	4,827.71000	4.82771	4,674.81000	4.67481	4,827.710	15.08	15.08	0.00	0	0.00
R186	On 07/11/2013	8.50	Put	2,638.94000	2.63894	2,771.52000	2.77152	2,638.940	15.08	15.08	0.00	0	4,000.00
R186	On 07/11/2013	8.75	Call	6,190.94000	6.19094	6,011.67000	6.01167	6,190.940	15.20	15.20	0.00	0	0.00
R186	On 07/11/2013	8.75	Put	1,865.37000	1.86537	1,971.58000	1.97158	1,865.370	15.20	15.20	0.00	0	1,030.00
R186	On 07/11/2013	9.00	Call	7,691.20000	7.69120	7,488.07000	7.48807	7,691.200	15.32	15.32	0.00	0	0.00
R186	On 07/11/2013	9.00	Put	1,284.26000	1.28426	1,366.61000	1.36661	1,284.260	15.32	15.32	0.00	0	1,200.00
R186	On 06/02/2014		Bond Future	8.34920	118.23913		8.38252	117.95001		15.40	0.00	0	100.00
R186	On 06/02/2014	7.74	Call	2,910.35000	2.91035	2,821.20000	2.82120	2,910.350	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.74	Put	8,377.99000	8.37799	8,577.96000	8.57796	8,377.990	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.75	Call	2,940.84000	2.94084	2,850.96000	2.85096	2,940.840	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.75	Put	8,315.88000	8.31588	8,515.12000	8.51512	8,315.880	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.76	Call	2,971.53000	2.97153	2,880.93000	2.88093	2,971.530	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.76	Put	8,254.06000	8.25406	8,452.58000	8.45258	8,254.060	15.25	15.25	0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.44869	119.83241		8.48324	119.53943		14.99	0.00	0	0.00
R186	On 08/05/2014	7.09	Call	2,020.64000	2.02064	1,959.94000	1.95994	2,020.640	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.09	Put	14,411.74000	14.41174	14,644.02000	14.64402	14,411.740	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.10	Call	2,040.41000	2.04041	1,979.23000	1.97923	2,040.410	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.10	Put	14,333.77000	14.33377	14,565.57000	14.56557	14,333.770	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.11	Put	14,256.06000	14.25606	14,487.37000	14.48737	14,256.060	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.11	Call	2,060.33000	2.06033	1,998.66000	1.99866	2,060.330	14.73	14.73	0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.55085	116.16492		8.58668	115.86804		14.80	0.00	0	0.00
R186	On 07/08/2014	8.29	Call	5,838.67000	5.83867	5,706.90000	5.70690	5,838.670	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.29	Put	8,032.68000	8.03268	8,197.79000	8.19779	8,032.680	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.30	Call	5,875.95000	5.87595	5,743.61000	5.74361	5,875.950	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.30	Put	7,984.78000	7.98478	8,149.32000	8.14932	7,984.780	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.31	Call	5,913.37000	5.91337	5,780.45000	5.78045	5,913.370	14.75	14.75	0.00	0	0.00
R186	On 07/08/2014	8.31	Put	7,937.10000	7.93710	8,101.06000	8.10106	7,937.100	14.75	14.75	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013		Bond Future	276.97027	276.97027		278.62837	278.62837			0.00	0	2,097.00
R197	On 07/11/2013	279.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	279.99	Put	3,019.73000	3.01973	1,361.63000	1.36163	3,019.730	0.000		0.00	0	0.00
R197	On 07/11/2013	280.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R197	On 07/11/2013	Bond Future	280.00	Put	3,029.73000		3.02973		1,371.63000	1.37163	3,029.730		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	3,039.73000		3.03973		1,381.63000	1.38163	3,039.730		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.39888		106.98610		5.43649	106.94513		1.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	135.19000		0.13519		127.09000	0.12709	135.190		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	801.87000		0.80187		834.74000	0.83474	801.870		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	137.85000		0.13785		129.62000	0.12962	137.850		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	793.53000		0.79353		826.27000	0.82627	793.530		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	140.54000		0.14054		132.18000	0.13218	140.540		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	785.22000		0.78522		817.83000	0.81783	785.220		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.42975		103.98256		5.47873	103.94109		1.50	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	361.06000		0.36106		344.15000	0.34415	361.060		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	521.94000		0.52194		546.50000	0.54650	521.940		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	364.81000		0.36481		347.77000	0.34777	364.810		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	517.20000		0.51720		541.63000	0.54163	517.200		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	368.58000		0.36858		351.42000	0.35142	368.580		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	512.48000		0.51248		536.79000	0.53679	512.480		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.43121		105.38372		5.50096	105.34176		1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	236.18000		0.23618		222.71000	0.22271	236.180		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	653.65000		0.65365		682.14000	0.68214	653.650		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	649.66000		0.64966		678.06000	0.67806	649.660		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	238.25000		0.23825		224.69000	0.22469	238.250		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	240.34000		0.24034		226.69000	0.22669	240.340		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	645.69000		0.64569		674.00000	0.67400	645.690		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.36756		102.40229		5.48551	102.35977		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	300.39000		0.30039		280.55000	0.28055	300.390		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	328.36000		0.32836		351.04000	0.35104	328.360		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	302.14000		0.30214		282.23000	0.28223	302.140		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	326.50000		0.32650		349.11000	0.34911	326.500		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	303.90000		0.30390		283.90000	0.28390	303.900		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	324.66000		0.32466		347.18000	0.34718	324.660		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			206.22378		206.22378		205.33035	205.33035			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	2,766.22000		2.76622		3,659.65000	3.65965	2,766.220		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	2,776.22000		2.77622		3,669.65000	3.66965	2,776.220		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	2,786.22000		2.78622		3,679.65000	3.67965	2,786.220		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 07/11/2013	Bond Future			6.92634		105.70331		6.96539	105.57015		5.67	0.00	0	7,729.00
R203	On 07/11/2013	Bond Future	5.71	Call	103.16000		0.10316		95.31000	0.09531	103.160		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,357.05000		4.35705		4,482.36000	4.48236	4,357.050		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	204.99000		0.20499		190.48000	0.19048	204.990		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,461.11000		3.46111		3,579.76000	3.57976	3,461.110		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	209.76000		0.20976		194.95000	0.19495	209.760		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,430.45000		3.43045		3,548.80000	3.54880	3,430.450		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	214.86000		0.21486		199.74000	0.19974	214.860		0.00	0	0.00

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 07/11/2013	Bond Future	6.01	Put	3,400.14000		3.40014		3,518.18000	3.51818	3,400.140	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,473.79000		103.47379	103,340.63000	103.34063	103,473.790	0.00000	5.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	5.86	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.06297		107.09071	7.10523	106.95585			5.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	383.57000		0.38357	362.13000	0.36213	383.570		5.14	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,014.09000		4.01409	4,127.51000	4.12751	4,014.090		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	510.87000		0.51087	483.78000	0.48378	510.870		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,510.69000		3.51069	3,618.46000	3.61846	3,510.690		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	518.38000		0.51838	490.96000	0.49096	518.380		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,485.13000		3.48513	3,592.57000	3.59257	3,485.130		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	525.96000		0.52596	498.23000	0.49823	525.960		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,459.65000		3.45965	3,566.78000	3.56678	3,459.650		5.16	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.20082		104.37273	7.24670	104.23615			5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	411.50000		0.41150	390.50000	0.39050	411.500		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,879.28000		4.87928	4,994.86000	4.99486	4,879.280		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	416.60000		0.41660	395.38000	0.39538	416.600		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,853.00000		4.85300	4,968.36000	4.96836	4,853.000		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	421.75000		0.42175	400.32000	0.40032	421.750		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,826.77000		4.82677	4,941.92000	4.94192	4,826.770		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,163.38000		2.16338	2,091.13000	2.09113	2,163.380		5.16	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,572.07000		1.57207	1,636.40000	1.63640	1,572.070		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35533		105.78645	7.40546	105.64801			4.80	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,924.85000		1.92485	1,859.81000	1.85981	1,924.850		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,105.62000		2.10562	2,179.02000	2.17902	2,105.620		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,938.50000		1.93850	1,873.15000	1.87315	1,938.500		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,091.57000		2.09157	2,164.66000	2.16466	2,091.570		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,952.19000		1.95219	1,886.54000	1.88654	1,952.190		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,077.58000		2.07758	2,150.37000	2.15037	2,077.580		4.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.14742		106.73047	7.18575	106.56543			7.54	0.00	0	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Call	371.41000		0.37141	348.39000	0.34839	371.410		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,148.91000		4.14891	4,290.93000	4.29093	4,148.910		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	379.32000		0.37932	355.89000	0.35589	379.320		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,111.80000		4.11180	4,253.41000	4.25341	4,111.800		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	387.36000		0.38736	363.50000	0.36350	387.360		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,074.84000		4.07484	4,216.02000	4.21602	4,074.840		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,300.51000		1.30051	1,237.13000	1.23713	1,300.510		7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,938.28000		1.93828	2,039.94000	2.03994	1,938.280		7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.26267		104.10139	7.30342	103.93420			7.52	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	839.08000		0.83908	800.85000	0.80085	839.080		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,500.67000		4.50067	4,629.63000	4.62963	4,500.670		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	850.13000		0.85013	811.50000	0.81150	850.130		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,468.87000		4.46887	4,597.43000	4.59743	4,468.870		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	861.28000		0.86128	822.25000	0.82225	861.280		7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,437.19000		4.43719	4,565.35000	4.56535	4,437.190		7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.38288		105.50413	7.42632	105.33475			7.25	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	783.60000		0.78360	750.86000	0.75086	783.600		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,193.34000		6.19334	6,329.98000	6.32998	6,193.340		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	791.94000		0.79194	758.91000	0.75891	791.940		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,160.13000		6.16013	6,296.48000	6.29648	6,160.130		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	800.34000		0.80034	767.02000	0.76702	800.340		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,126.99000		6.12699	6,263.05000	6.26305	6,126.990		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.51333		102.90220	7.55977	102.73053			7.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.44	Call	2,748.50000	2.74850		2,667.59000	2.66759		2,748.500	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,020.28000	3.02028		3,111.04000	3.11104		3,020.280	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,766.43000	2.76643		2,685.17000	2.68517		2,766.430	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,001.10000	3.00110		3,091.51000	3.09151		3,001.100	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,784.43000	2.78443		2,702.82000	2.70282		2,784.430	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,982.00000	2.98200		3,072.06000	3.07206		2,982.000	7.03	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 07/11/2013	Bond Future			5.62398	102.73688		5.71027	102.72149			0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.11000	0.01811		16.17000	0.01617		18.110	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	256.63000	0.25663		270.08000	0.27008		256.630	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.38000	0.01838		16.42000	0.01642		18.380	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	255.10000	0.25510		268.53000	0.26853		255.100	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.66000	0.01866		16.67000	0.01667		18.660	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	253.59000	0.25359		266.99000	0.26699		253.590	0.45	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.46977	101.27769		7.49723	101.14476			9.52	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	575.92000	0.57592		554.97000	0.55497		575.920	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,443.57000	4.44357		4,555.55000	4.55555		4,443.570	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	586.67000	0.58667		565.38000	0.56538		586.670	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,403.56000	4.40356		4,515.20000	4.51520		4,403.560	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	597.56000	0.59756		575.92000	0.57592		597.560	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,363.73000	4.36373		4,475.02000	4.47502		4,363.730	9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.58263	98.96790		7.61156	98.83323			9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	946.76000	0.94676		918.42000	0.91842		946.760	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,460.59000	5.46059		5,566.92000	5.56692		5,460.590	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	958.81000	0.95881		930.18000	0.93018		958.810	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,423.44000	5.42344		5,529.48000	5.52948		5,423.440	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	970.97000	0.97097		942.04000	0.94204		970.970	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,386.44000	5.38644		5,492.18000	5.49218		5,386.440	9.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70194	100.30149		7.73246	100.16509			9.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	848.49000	0.84849		825.27000	0.82527		848.490	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,905.13000	7.90513		8,018.31000	8.01831		7,905.130	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	857.31000	0.85731		833.89000	0.83389		857.310	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,865.29000	7.86529		7,978.27000	7.97827		7,865.290	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	866.21000	0.86621		842.58000	0.84258		866.210	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,825.55000	7.82555		7,938.32000	7.93832		7,825.550	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82976	98.01995		7.86205	97.88170			9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,317.63000	3.31763		3,254.98000	3.25498		3,317.630	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,918.76000	3.91876		3,994.36000	3.99436		3,918.760	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,338.10000	3.33810		3,275.19000	3.27519		3,338.100	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,896.07000	3.89607		3,971.41000	3.97141		3,896.070	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,358.64000	3.35864		3,295.47000	3.29547		3,358.640	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,873.47000	3.87347		3,948.55000	3.94855		3,873.470	9.22	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013		Bond Future		7.61992	95.94291	7.63673	95.85217		10.63	0.00	0	14,428.00
R208	On 07/11/2013	6.79	Call	516.59000	0.51659	506.82000	0.50682	516.590	516.590	10.47	0.00	0	0.00
R208	On 07/11/2013	6.79	Put	5,131.69000	5.13169	5,212.66000	5.21266	5,131.690	5,131.690	10.47	0.00	0	0.00
R208	On 07/11/2013	6.80	Call	527.09000	0.52709	517.12000	0.51712	527.090	527.090	10.47	0.00	0	0.00
R208	On 07/11/2013	6.80	Put	5,084.96000	5.08496	5,165.73000	5.16573	5,084.960	5,084.960	10.47	0.00	0	0.00
R208	On 07/11/2013	6.81	Call	537.75000	0.53775	527.58000	0.52758	537.750	537.750	10.47	0.00	0	0.00
R208	On 07/11/2013	6.81	Put	5,038.44000	5.03844	5,119.01000	5.11901	5,038.440	5,038.440	10.47	0.00	0	0.00
R208	On 07/11/2013	7.50	Call	1,729.51000	1.72951	1,699.15000	1.69915	1,729.510	1,729.510	10.63	0.00	0	0.00
R208	On 07/11/2013	7.50	Put	2,379.87000	2.37987	2,440.25000	2.44025	2,379.870	2,379.870	10.63	0.00	0	1,520.00
R208	On 06/02/2014		Bond Future		7.72497	97.20216	7.74255	97.11028		10.27	0.00	0	0.00
R208	On 06/02/2014	6.74	Call	930.09000	0.93009	914.28000	0.91428	930.090	930.090	10.07	0.00	0	0.00
R208	On 06/02/2014	6.74	Put	6,257.82000	6.25782	6,333.89000	6.33389	6,257.820	6,257.820	10.07	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	942.23000	0.94223	926.23000	0.92623	942.230	942.230	10.07	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	6,214.05000	6.21405	6,289.93000	6.28993	6,214.050	6,214.050	10.07	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	954.91000	0.95491	938.72000	0.93872	954.910	954.910	10.07	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	6,170.86000	6.17086	6,246.55000	6.24655	6,170.860	6,170.860	10.07	0.00	0	0.00
R208	On 08/05/2014		Bond Future		7.83055	95.11545	7.84895	95.02240		10.23	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	780.93000	0.78093	768.15000	0.76815	780.930	780.930	10.03	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,987.13000	8.98713	9,067.40000	9.06740	8,987.130	8,987.130	10.03	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	789.90000	0.78990	776.98000	0.77698	789.900	789.900	10.03	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,940.09000	8.94009	9,020.22000	9.02022	8,940.090	8,940.090	10.03	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	8,893.14000	8.89314	8,973.14000	8.97314	8,893.140	8,893.140	10.03	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	798.94000	0.79894	785.89000	0.78589	798.940	798.940	10.03	0.00	0	0.00
R208	On 07/08/2014		Bond Future		7.94172	96.40375	7.96101	96.30946		9.92	0.00	0	0.00
R208	On 07/08/2014	7.79	Call	3,445.72000	3.44572	3,405.05000	3.40505	3,445.720	3,445.720	9.88	0.00	0	0.00
R208	On 07/08/2014	7.79	Put	4,191.37000	4.19137	4,244.99000	4.24499	4,191.370	4,191.370	9.88	0.00	0	0.00
R208	On 07/08/2014	7.80	Call	3,468.73000	3.46873	3,427.85000	3.42785	3,468.730	3,468.730	9.88	0.00	0	0.00
R208	On 07/08/2014	7.80	Put	4,165.01000	4.16501	4,218.42000	4.21842	4,165.010	4,165.010	9.88	0.00	0	0.00
R208	On 07/08/2014	7.81	Call	3,491.81000	3.49181	3,450.75000	3.45075	3,491.810	3,491.810	9.88	0.00	0	0.00
R208	On 07/08/2014	7.81	Put	4,138.76000	4.13876	4,191.99000	4.19199	4,138.760	4,138.760	9.88	0.00	0	0.00
R208	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013		Bond Future		9.07061	73.89968	9.09224	73.73840		22.52	0.00	0	18,944.00
R209	On 07/11/2013	8.65	Call	1,986.30000	1.98630	1,944.03000	1.94403	1,986.300	1,986.300	22.38	0.00	0	0.00
R209	On 07/11/2013	8.65	Put	5,236.67000	5.23667	5,355.68000	5.35568	5,236.670	5,236.670	22.38	0.00	0	4,700.00
R209	On 07/11/2013	8.79	Call	2,385.35000	2.38535	2,335.69000	2.33569	2,385.350	2,385.350	22.44	0.00	0	0.00
R209	On 07/11/2013	8.79	Put	4,529.22000	4.52922	4,640.84000	4.64084	4,529.220	4,529.220	22.44	0.00	0	0.00
R209	On 07/11/2013	8.80	Call	2,415.56000	2.41556	2,365.36000	2.36536	2,415.560	2,415.560	22.44	0.00	0	0.00
R209	On 07/11/2013	8.80	Put	4,481.35000	4.48135	4,592.43000	4.59243	4,481.350	4,481.350	22.44	0.00	0	0.00
R209	On 07/11/2013	8.81	Call	2,446.00000	2.44600	2,395.26000	2.39526	2,446.000	2,446.000	22.44	0.00	0	0.00
R209	On 07/11/2013	8.81	Put	4,433.83000	4.43383	4,544.37000	4.54437	4,433.830	4,433.830	22.44	0.00	0	0.00
R209	On 07/11/2013	9.25	Call	4,009.22000	4.00922	3,933.31000	3.93331	4,009.220	4,009.220	22.68	0.00	0	0.00
R209	On 07/11/2013	9.25	Put	2,688.44000	2.68844	2,773.81000	2.77381	2,688.440	2,688.440	22.68	0.00	0	1,000.00
R209	On 07/11/2013	9.40	Call	4,631.44000	4.63144	4,546.88000	4.54688	4,631.440	4,631.440	22.77	0.00	0	0.00
R209	On 07/11/2013	9.40	Put	2,234.94000	2.23494	2,311.66000	2.31166	2,234.940	2,234.940	22.77	0.00	0	5,000.00
R209	On 07/11/2013	9.50	Call	1,968.01000	1.96801	2,039.08000	2.03908	1,968.010	1,968.010	22.83	0.00	0	980.00
R209	On 07/11/2013	9.50	Put	5,067.54000	5.06754	4,977.33000	4.97733	5,067.540	5,067.540	22.83	0.00	0	0.00
R209	On 07/11/2013	9.70	Call	5,985.25000	5.98525	5,884.21000	5.88421	5,985.250	5,985.250	22.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.70	Put	1,512.60000		1.51260		1,572.84000	1.57284	1,512.600	22.96	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.16347		74.86964		9.18575	74.70626		22.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,732.46000		2.73246		2,684.02000	2.68402	2,732.460	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,548.78000		7.54878		7,663.72000	7.66372	7,548.780	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,758.94000		2.75894		2,710.12000	2.71012	2,758.940	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,494.13000		7.49413		7,608.69000	7.60869	7,494.130	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,785.57000		2.78557		2,736.37000	2.73637	2,785.570	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,439.77000		7.43977		7,553.95000	7.55395	7,439.770	21.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.25543		72.73360		9.27837	72.56810		22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,429.77000		13.42977		13,561.68000	13.56168	13,429.770	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,951.31000		1.95131		1,917.72000	1.91772	1,951.310	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,969.18000		1.96918		1,935.33000	1.93533	1,969.180	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,356.98000		13.35698		13,488.63000	13.48863	13,356.980	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,987.16000		1.98716		1,953.05000	1.95305	1,987.160	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,284.44000		13.28444		13,415.83000	13.41583	13,284.440	22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.34890		73.71881		9.37253	73.55109		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,374.98000		5.37498		5,302.25000	5.30225	5,374.980	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	7,625.44000		7.62544		7,720.43000	7.72043	7,625.440	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,406.23000		5.40623		5,333.20000	5.33320	5,406.230	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	7,582.11000		7.58211		7,676.80000	7.67680	7,582.110	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,437.56000		5.43756		5,364.22000	5.36422	5,437.560	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	7,538.98000		7.53898		7,633.36000	7.63336	7,538.980	21.64	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 07/11/2013	Bond Future			154.60910		154.60910		154.63654	154.63654			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	5,380.90000		5.38090		5,353.46000	5.35346	5,380.900		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	5,390.90000		5.39090		5,363.46000	5.36346	5,390.900		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	5,400.90000		5.40090		5,373.46000	5.37346	5,400.900		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 07/11/2013	Bond Future			129.70005		129.70005		129.81722	129.81722			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	289.95000		0.28995		172.78000	0.17278	289.950		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	299.95000		0.29995		182.78000	0.18278	299.950		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	309.95000		0.30995		192.78000	0.19278	309.950		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.58868		130.58868		130.91181	130.91181			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	2,401.32000		2.40132		2,078.19000	2.07819	2,401.320		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,411.32000		2.41132		2,088.19000	2.08819	2,411.320		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,421.32000	2.42132	2,098.19000	2.09819	2,421.320		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.87067	85.00383	8.89752	84.79762		19.55	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,339.61000	2.33961	2,272.55000	2.27255	2,339.610	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,540.44000	4.54044	4,679.59000	4.67959	4,540.440	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,370.38000	2.37038	2,302.60000	2.30260	2,370.380	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,491.35000	4.49135	4,629.78000	4.62978	4,491.350	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,401.57000	2.40157	2,333.07000	2.33307	2,401.570	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,442.80000	4.44280	4,580.51000	4.58051	4,442.800	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.97054	86.11949	8.99825	85.91056		20.00	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,705.37000	2.70537	2,643.52000	2.64352	2,705.370	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,086.63000	8.08663	8,233.71000	8.23371	8,086.630	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,731.53000	2.73153	2,669.21000	2.66921	2,731.530	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,030.11000	8.03011	8,176.72000	8.17672	8,030.110	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,757.85000	2.75785	2,695.05000	2.69505	2,757.850	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,973.86000	7.97386	8,119.99000	8.11999	7,973.860	19.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.06565	83.74171	9.09421	83.53006		20.16	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,973.38000	1.97338	1,929.17000	1.92917	1,973.380	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,623.84000	13.62384	13,791.28000	13.79128	13,623.840	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,991.29000	1.99129	1,946.75000	1.94675	1,991.290	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,552.05000	13.55205	13,719.16000	13.71916	13,552.050	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,009.32000	2.00932	1,964.44000	1.96444	2,009.320	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,480.50000	13.48050	13,647.27000	13.64727	13,480.500	19.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.16402	84.87599	9.19350	84.66142		19.51	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,498.23000	5.49823	5,404.58000	5.40458	5,498.230	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,911.67000	7.91167	8,032.59000	8.03259	7,911.670	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,530.06000	5.53006	5,436.02000	5.43602	5,530.060	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,867.49000	7.86749	7,988.02000	7.98802	7,867.490	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,561.99000	5.56199	5,467.56000	5.46756	5,561.990	19.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,823.50000	7.82350	7,943.64000	7.94364	7,823.500	19.39	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.26861	73.94056	9.29028	73.77646		23.08	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	319.02000	0.31902	312.10000	0.31210	319.020	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,170.70000	13.17070	13,327.88000	13.32788	13,170.700	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	326.05000	0.32605	318.97000	0.31897	326.050	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,078.58000	13.07858	13,235.60000	13.23560	13,078.580	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	333.20000	0.33320	325.96000	0.32596	333.200	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,986.78000	12.98678	13,143.64000	13.14364	12,986.780	22.64	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.36612	74.91106	9.38847	74.74483		23.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,737.15000	3.73715	3,677.50000	3.67750	3,737.150	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,634.66000	6.63466	6,741.24000	6.74124	6,634.660	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,768.13000	3.76813	3,708.09000	3.70809	3,768.130	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,586.08000	6.58608	6,692.27000	6.69227	6,586.080	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,799.24000	3.79924	3,738.81000	3.73881	3,799.240	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,537.78000	6.53778	6,643.58000	6.64358	6,537.780	23.53	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 07/11/2013	Bond Future			9.32091	95.88472	9.34264	95.67394			0.00	0	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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.84	Put	16,636.44000	16.63644	16,847.22000	16.84722	16,636.440		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	16,507.11000	16.50711	16,717.89000	16.71789	16,507.110		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	16,378.04000	16.37804	16,588.82000	16.58882	16,378.040		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.42099	97.14321	9.44343	96.92978			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	3,253.52000	3.25352	3,466.95000	3.46695	3,253.520		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,152.25000	3.15225	3,365.68000	3.36568	3,152.250		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	3,051.17000	3.05117	3,264.60000	3.26460	3,051.170		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,309.91000	19,309.91000	19,418.63000	19,418.63000			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	303.69580	0.03037	307.02080	0.03070	303.696	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	225.69580	0.02257	229.02080	0.02290	225.696	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	254.68230	0.02547	258.06270	0.02581	254.682	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	276.68230	0.02767	280.06270	0.02801	276.682	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	212.72550	0.02127	216.10120	0.02161	212.725	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	334.72550	0.03347	338.10120	0.03381	334.726	13.73	0.00	0	0.00

**Total for Derivatives :** **2,483,553,993.50**      **241,524**      **2 021 157.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.73322		100.71853			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.77500	107.34573	6.81500	107.25934			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.91742		100.90036			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.23000	108.23325	8.26500	108.05048			0.00	0	47,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	99.76335		99.74453			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	99.86837		99.84918			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.33205	8.00000	48.32175			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.09500	98.60204	9.13000	98.43717			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.12500	104.53545	7.16500	104.45465			71,250,000.00	10,000	6,300,000.00
AB07	On 07/03/2014	Spot Bond			6.51500	105.06623	6.54500	105.03124			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.17827		100.15844			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.50500	108.41161	8.54000	108.27357			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.88541		100.86899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	0.64000	137.34125		0.62000	137.38086			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.37000	259.24678		2.30000	260.74101			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.49309			101.47424			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	101.38868			101.37450			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.60319			101.58663			0.00	400,000	200,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.03308			101.01582			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.07969			101.06161			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.11064			101.09201			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.38500	110.79237		7.42500	110.70909			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	103.28814			103.26889			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.11500	106.08237		7.14500	106.02960			49,805,000.00	7,000	7,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.86666			101.84857			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.92799			101.90887			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.71631			100.69602			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.70961			100.69071			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.77187			100.75124			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.98191			100.96317			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	101.16982			101.14899			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.21500	105.85114		6.24500	105.83004			18,645,000.00	3,000	400,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	101.46142			101.44571			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	99.92426			99.90913			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.09000	131.24393		5.07000	131.25673			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.04000	125.72020		2.97000	125.85339			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.59000	117.11890		2.57000	117.19034			0.00	0	500,000.00
ABLI05		On 18/02/2018	Spot Bond	4.24000	98.71691		4.22000	98.79663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond		5.90000	99.59870		5.87000	99.76045			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.80500	112.79073		10.84000	112.66662			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.94054			100.90988			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.10435			101.08007			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.16489			101.13925			0.00	6,000,000	3,000,000.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.30561			101.27861			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.25875		3.87000	110.37039			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.16559		100.00000	30.09252			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.95070		2.04000	162.73176			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.61149		2.76000	152.61443			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.72629		2.07000	164.71070			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.25000	163.16173		2.28000	162.41926			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.80125	71.52219		7.83625	71.40396			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.80125	71.52219		7.83625	71.40396			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.94159		84.61000	16.91315			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	88.56000			88.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.03032			101.01210			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	89.39000			89.47000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	45.64387		100.00000	45.55728			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	88.24000			88.31000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	88.66000			88.73000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	84.89000			84.93000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	84.61000			84.65000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.68975			100.67244			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.53132			100.51439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		84.02000			84.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.65500		103.94357		6.68500	103.88594			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		104.43000			105.66000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		86.02000			86.09000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		87.54000			87.86000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		86.47000			86.53000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.83074			100.81337			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91500		118.15529		6.95500	118.05060			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.55736			100.53886			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		83.26000			83.26000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		83.67000			83.72000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		99.36591		2.66000	99.36813			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.94000		141.40310		2.94000	141.40513			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.85000		186.18443		2.88000	185.36595			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		82.75000			82.81000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.44000		93.02856		9.46500	92.86116			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		100.13000			100.77000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		90.10000			90.14000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.50000			100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.56698			104.65319			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.68000			87.76000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			98.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond		9.61500	108.10125		9.64500	107.84033			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	97.96000			97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.56000	108.53063		9.59000	108.26840			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.69500	91.81145		8.71000	91.71333			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.60000			100.60000			0.00	0	2,100,000.00
ABN82	On 05/07/2016	Spot Bond		0.00000	103.06000			103.06000			0.00	0	3,100,000.00
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		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.10500	110.70745		8.14000	110.54609			40,525,000.00	5,000	400,000.00
ABS5	On 01/05/2015	Spot Bond		6.72500	104.86249		6.76500	104.77864			1,345,000,000.00	200,000	65,700,000.00
ABS6	On 01/06/2020	Spot Bond		8.70000	99.11113		8.72500	98.96379			174,000,000.00	20,000	1,916,000.00
ABS7	On 11/09/2026	Spot Bond		9.81500	96.32965		9.84500	96.09803			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.37500	108.43693		7.41500	108.31995			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.15415		4.00000	125.15240			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.34000	127.86184		1.32000	127.89000			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.18000	263.30417		2.11000	264.82804			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.58000	125.76541		0.56000	125.85914			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.05000	124.14045		2.02000	124.42690			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.73317		100.00000	32.65388			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	101.68323			101.66092			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	101.68323			101.66092			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.07500	109.96079		11.11500	109.85357			0.00	0	2,000,000.00
ACL029	On 20/08/2015	Spot Bond		0.00000	99.85606			99.83168			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.64682		100.00000	1.64283			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	99.85204			99.82700			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	99.79528			99.76081			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.99858			100.98130			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.81579	100.00000	9.79201				0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.98960			100.97248			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	99.86007			99.83636			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.18583	11.00000	58.16919				0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.81579	100.00000	9.79201			200,000,000,000.00	2,000,000	2,000,000.00	
ACL068		On 22/02/2014	Spot Bond	0.00000	99.85142			99.83244			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.86637			100.84758			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	101.10929			101.08998			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	101.16446			101.14413			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.28844			101.26582			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.10916			101.08985			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.14653			101.12653			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.16297			101.14266			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.31685			100.29621			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.31685			100.29621			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.31876			100.29799			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.07929			101.06052			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.31876			100.29799			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.31493			100.29442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	83.97140			83.95274			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.05828			101.03990			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	101.04199			101.02392			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.95059			100.93210			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	101.04199			101.02392			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.12417			101.10457			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.16132			101.14104			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.17625			101.15569			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.14638			101.12637			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.96715			100.95046			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.07930			101.06053			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.15500	105.52313		9.18000	105.37485			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.98968			100.97257			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.35500	101.05814		7.39000	101.02243			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.26255			100.24408			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.38714			100.36719			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.13789			101.11585			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	100.30668			100.28803			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.90758		100.00000	4.89672			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.62616		100.00000	6.61158			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	77.25303			77.23297			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	150.01372			151.39627			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	150.07764			151.46033			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.10912			101.08981			0.00	18,000,000	9,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL130		On 18/08/2014	Spot Bond	0.00000	99.91448			99.89700			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	99.91448			99.89700			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.30668			100.28803			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.45641			101.43804			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.07171			101.05309			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.06274			101.04428			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.22976			102.20734			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.40500			101.38569			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.22867			102.20628			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.89816			100.87779			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.08025			101.06036			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.17422			101.15577			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.59531			101.57488			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.94776			100.92931			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.11363			101.09423			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	100.93277			101.04847			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.91629			100.90052			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.08988			101.07092			0.00	2,000,000	1,000,000.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.01628			100.07849			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.97021			100.95346			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.94475			100.92846			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.99417			100.97698			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.08689			101.06798			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.03452			101.01658			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.97470			100.95787			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.99118			100.97404			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.06585		10.23000	104.03763			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.00747			100.99003			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.98219			100.96522			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	101.37838			101.35412			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	110.12252			102.52812			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.93100			100.91396			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17000	104.25367		9.20500	104.06963			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.08233			101.06351			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.23536		1.75000	108.24039			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.98968			100.97257			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.99249			100.97532			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.06183			101.04236			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.09896			101.07879			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.02469			101.00590			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	101.00536			100.98694			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.09153			101.07151			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.05440			101.03507			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.13606			101.11521			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.06183			101.04236			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.10637			101.08608			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.63417			102.61523			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.09153			101.07151			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.05609			101.03775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	101.11951			101.10000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.13893			101.11906			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.90276			100.88223			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.91174			100.89606			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.98204			100.96506			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.00450			100.98711			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.14351			101.12356			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.13310			101.11230			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.21764			101.19527			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.06925			101.04965			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.20577			101.18363			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.21022			101.18799			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.21764			101.19527			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.73799			88.72043			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.15832			101.13705			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.15832			101.13705			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	109.69993			110.71947			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	111.29251			112.32666			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.99496			100.97672			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.98455			100.96651			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.35849			100.34303			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.90438			99.88805			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.66487			100.64637			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.23995			100.22145			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.27091			100.25159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.06656			102.04554			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.28707			100.26697			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.96253			100.94773			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.80560	100.00000	6.78911				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.50585			101.48784			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.68004			101.65993			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.79615			101.77462			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.49654			100.47884			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.55127			100.53152			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.62411			100.60165			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.47754			100.45993			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.74000	99.26929	7.77500	99.16583				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.62951			100.60621			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.74043			100.71296			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.39000	104.36501	8.42500	104.18735				0.00	0	600,000.00
AIR02	On 30/04/2023	Spot Bond	9.25500	118.66832	9.28500	118.43026				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.16273	100.00000	43.05816				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02500	113.52938	7.06500	113.41024				7,025,000,000.00	1,000,000	41,413,538.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.19810	100.00000	41.09830				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.78890	100.00000	14.75616				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.19000	146.72553	3.19000	146.72664				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000	126.49053	4.57000	126.49929				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.53830			100.52281			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	101.04317			101.02763			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.08936			101.07313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond		0.00000	101.08621			101.06981			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.88160			100.86402			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.64000	108.32194		8.67500	108.15008			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.49746			100.48040			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.39614			101.37781			0.00	200,000	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	89.90014		100.00000	89.68455			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.22758			100.21015			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.10000	113.15613		7.14000	113.05202			284,021,300,000.00	40,003,000	40,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.91455			100.89411			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	101.07205			101.05411			0.00	1,140,000	380,000.00
BAW5	On 15/09/2013	Spot Bond		6.59000	103.55669		6.62500	103.53486			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.82720			100.80880			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.09500	104.93289		7.12500	104.88022			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.55500	108.35737		8.59000	108.20926			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.16478			100.14643			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.81794	103.75808		10.88580	103.63768			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.75422	102.14771		10.84061	102.02532			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.79705	102.06986		10.87430	101.95674			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.19412			101.16781			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.83988	101.96909		10.90800	101.85901			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.80598	101.32016		11.90678	100.94706			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.22391			101.19691			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.22391			101.19691			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.22397			101.19698			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.06794	101.23606		11.13580	101.11807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond		10.98248	102.04177		11.04858	101.92604			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.75422	102.14771		10.84061	102.02532			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.95026	102.19563		11.02081	102.06540			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.14926	101.59450		10.22779	101.44660			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.15842			101.13292			0.00	7,329,388	3,664,694.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.14527			101.11905			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.14527			101.11905			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.08054			101.05581			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00407			100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.49909	101.27850		10.53886	101.17632			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.33000	100.60167		11.36500	100.46299			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	94.85636			94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	97.87783		10.22500	97.73632			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	83.01384			83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.82462			100.80678			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.04530			101.02241			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	101.12814		12.22500	101.10292			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.12763			101.10181			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.04000	98.04128		11.07500	97.89603			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.09231			101.06732			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.12174			101.09607			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.12174			101.09607			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	95.75920			95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.07818			101.05351			0.00	0	1,000,000.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.81476			100.79619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond		13.81794	104.07332		13.88580	103.94615			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.11477	102.47317		15.20187	102.20283			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.01749	102.05909		14.10753	101.86790			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.50263			101.46807			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.50263			101.46807			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.50263			101.46807			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.56096			101.52503			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.60000		100.00000	9.58179			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.84544		100.00000	20.79493			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.97168		100.00000	18.92573			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.71092		100.00000	11.68254			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.71092		100.00000	11.68254			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.15906		100.00000	14.12476			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.26858		100.00000	12.23886			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	66.56550		100.00000	66.43921			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.44054			100.42553			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	101.22410			101.19709			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	101.25385			101.22616			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.08000	168.27456		2.01000	168.86632			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.17500	138.18058		8.20500	137.56594			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.17500	138.49230		8.20500	137.88139			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.56000	98.96027		8.59000	98.69629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	100.05036			100.10661			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	99.90819			99.88947			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	100.23917			100.22237			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.32875			101.30992			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.01863			101.00098			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.95055		100.00000	51.82470			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.79000	100.13821		7.82500	99.98578			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.47182			101.45428			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.42069			100.40306			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.43003			100.41199			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.46112			100.44172			0.00	0	5,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.49219			100.47143			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.57884			100.55429			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.10481		100.00000	9.08275			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.26295			100.24586			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.27709			100.25905			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.28315			100.26471			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.28517			100.26659			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.30937			100.28917			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.34159			100.31923			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.70125		100.00000	5.68744			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.70125		100.00000	5.68744			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.98674			100.97031			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.07217			101.05423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.09546			101.07711			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.15500	105.59364		8.19000	105.46237			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.16532			101.14573			0.00	0	5,000,000.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.28935			101.26756			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.06960		100.00000	4.05974			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.06960		100.00000	4.05974			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.34000	103.81514		6.37000	103.76865			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.12038			100.10284			0.00	400,000	2,200,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	99.70053			99.68627			0.00	0	6,000,000.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	99.01433			98.99984			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	97.40701			97.39202			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.31998			101.30422			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.77316		100.00000	7.75433			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.56974			101.55146			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.32462			101.30881			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.40130			101.38457			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.54069			101.52226			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	102.12112			102.09562			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	103.05618			103.02004			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	101.07940			101.06063			0.00	0	1,500,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.13812		100.00000	11.11113			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.91500	110.63618		6.94500	110.57936			20,745,000.00	3,000	1,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.20500	117.31450		9.24000	117.18209			27,615,000.00	3,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.44976			100.42202			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	101.07665			101.05978			0.00	0	2,455,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		8.90500	106.66707		8.94000	106.55652			454,155,000.00	51,000	7,122,000.00
CBL12	On 06/09/2018	Spot Bond		10.95000	106.34520		10.98500	106.17989			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.34094			100.31474			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.20000	101.80003		11.23500	101.62845			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.18759			100.16933			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.09500	103.30967		9.13000	103.17447			72,760,000.00	8,000	600,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	102.18938			102.16295			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.64000	102.78499		11.67500	102.60671			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.22676			100.20776			0.00	6,000,000	5,455,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.60903			101.58338			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.14483			100.12654			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.02000	94.97185		10.03500	94.87783			1,042,080,000.00	104,000	52,000.00
CCT01	On 23/06/2023	Spot Bond		10.00500	117.59931		10.03500	117.36283			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.85500	113.52475		9.88500	113.28241			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.25500	117.95963		9.28500	117.70098			0.00	0	22,965,939.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.85457			101.82663			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.45500	105.83606		11.49000	105.72586			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97717			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.26984			101.24420			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.82564			100.79025			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.94836			100.90759			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.58489			101.56231			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	101.67300			101.65083			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	99.80102			99.76750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	99.80325			99.77010			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.00456			100.98718			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.95217			100.93575			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.79147			99.75636			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	99.85171			99.83273			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	99.85881			99.84072			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	101.05694			101.03859			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.63500	105.94286		10.67500	105.90797			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.21500	104.20225		8.25500	104.17470			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	99.85286			99.82795			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.37852			101.35426			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.56104			101.54014			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.56104			101.54014			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.99957			99.97945			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.15787		100.00000	23.10178			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.96990		100.00000	22.91426			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.10919			101.08987			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	59.19078		100.00000	59.04738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000		59.61734		100.00000	59.47292			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.56618			102.54871			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		101.42886			101.40459			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.18622		10.11000	101.15911			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.42886			101.40459			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.68735			100.66959			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		107.86038			107.86038			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		111.76749		2.76000	111.76954			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.06081			106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		113.34082		3.14000	113.34178			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.73686		8.25000	103.71406			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		101.42886			101.40459			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.42886			101.40459			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		112.92983		3.10000	112.93101			12,400,000,000.00	4,000,000	2,000,000.00
CLN199	On 13/09/2016	Spot Bond	2.40000		112.60397		2.40000	112.60727			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.60769			101.57917			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		101.51409			101.48733			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.57892			100.56211			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.58696			100.56991			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97500		104.25365		8.01500	104.11998			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.61961			100.60218			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.61041			100.59325			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.43850			100.41953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.44560			100.42688			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.02500	104.43183		8.06500	104.29768			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.02500	104.43183		8.06500	104.29768			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	107.43311			107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	109.34840			109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.07500	103.27693		8.11500	103.13880			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.13909			101.11923			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.26759			101.24535			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.49766			100.48059			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.49766			100.48059			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	67.69623		100.17539	67.53198			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.54505			101.51871			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	99.99982			99.98262			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.15643			101.13625			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	99.79155			101.47091			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	99.77632			101.57489			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.74789		9.35000	104.38474			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.74789		9.35000	104.38474			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.43478			101.41668			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.43910			101.42095			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	93.05587			93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	99.64161			102.50379			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.07356			101.05682			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	99.64895			102.45296			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.87361			100.85671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.87361			100.85671			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.87361			100.85671			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.87361			100.85671			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.87361			100.85671			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.89760			100.88020			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.93740			100.91918			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.93740			100.91918			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.93740			100.91918			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.93740			100.91918			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.93740			100.91918			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.94406			100.92570			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.97000	106.62827		9.00500	106.44823			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.34254			101.31893			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.91263			99.89518			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.95457			100.93770			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.95457			100.93770			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.26785			100.24882			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.31098			101.28795			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	99.65489			102.32665			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	101.53479			101.50763			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.04697			101.02778			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.03955			101.02049			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.05690			101.03855			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.86029			99.84238			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	99.74344			101.80312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	101.75877			101.73651			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.05391			101.03561			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.12646			105.12646			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.30102			101.28261			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.97161			100.95450			0.00	0	2,000,000.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.85316			100.83630			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.00982			100.99132			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.18057			101.15889			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.18057			101.15889			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.18057			101.15889			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.18057			101.15889			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.03612			100.01819			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.46769			101.44847			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.09039			101.06901			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.09039			101.06901			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.07710			101.05599			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.96785			100.94673			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.07710			101.05599			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.79610			100.77498			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.22428			101.20285			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.96788			100.94677			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.96788			100.94677			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.96260			100.94062			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.99582		100.00000	6.97887			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	114.50255			114.50255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	102.91979			102.91979			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	114.73832			114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	114.02247			114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	114.51826			114.51826			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	114.98679			114.98679			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97849			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.72000	95.53613		10.74500	95.37134			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.24000	97.20321		11.26500	97.03662			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.91534			100.89444			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.23542			101.21272			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97903			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.40894			100.38959			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.30128			100.27985			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.51304		8.80500	102.48904			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.06925			101.04965			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.41341			100.39384			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	108.22305			108.22305			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.12419			101.10357			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.14645			101.12541			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.23246			101.20982			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.74214			101.72076			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.47059			102.43969			0.00	2,000,000	1,000,000.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.47059			102.43969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	102.47059			102.43969			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.26610			101.24348			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.91279			100.89677			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.42862			100.41274			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.41723			100.39643			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.67236	100.00000	23.62025				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.67236	100.00000	23.62025				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.99534	7.01000	36.98848				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	141.69030			140.20994			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	0.00075	100.00000	0.00075				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00075	100.00000	0.00075				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56000	126.65527	8.59000	126.39759				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17500	138.18058	8.20500	137.56594				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17500	138.49230	8.20500	137.88139				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	84.72178			84.70264			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	84.59115			84.57184			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.71832			100.69860			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.71832			100.69860			0.00	10,000,000	5,000,000.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.15401			101.13387			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.07032			101.05172			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.08682			101.06792			0.00	0	10,000,000.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.71345						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.09153			101.07151			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.40894			100.38959			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.98157			100.96359			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52500		110.44516		8.56500	110.35129			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.55500		103.42383		8.59000	103.26302			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.93000		116.35474		9.94500	116.22244			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.97500		107.83379		8.01500	107.72425			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52000		110.90969		9.53500	110.79827			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.03000		97.68771		10.05500	97.51526			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90500		98.58116		10.93500	98.34420			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90500		91.27904		10.93500	91.05210			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.42400			101.40558			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.47418			101.45534			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.33148			101.31321			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.23280			100.21497			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.91590			100.90113			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.32367			100.30896			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.38000		91.82298		12.39500	91.69768			0.00	0	2,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.15112		100.00000	10.11943			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.26554			100.24947			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.83000		99.43065		7.86500	99.29685			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.23233			100.21781			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.32218			100.30523			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.92199			100.89112			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.10962			101.08397			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.16634			101.13933			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		101.05268			101.02838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DV13		On 25/08/2013	Spot Bond	6.97500	104.80968		7.01500	104.78833			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.77500	123.33468		6.81500	123.19725			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.11500	106.80318		8.14000	106.65093			162,300,000.00	20,000	35,600,000.00
DV23		On 27/02/2023	Spot Bond	8.68000	113.07776		8.70500	112.88255			26,040,000.00	3,000	85,900,000.00
E170		On 01/08/2020	Spot Bond	7.78500	130.75176		7.81000	130.56723			0.00	0	64,425,856.00
EDC01		On 04/04/2016	Spot Bond	0.00000	106.45463			106.42505			0.00	0	1,000,000.00
EFC01		On 31/08/2014	Spot Bond	0.00000	101.82654			101.80229			0.00	0	0.00
EFC02		On 31/08/2015	Spot Bond	0.00000	101.98016			101.95384			0.00	0	0.00
EFC03		On 31/08/2016	Spot Bond	0.00000	102.08219			102.05447			0.00	0	0.00
EFC04		On 31/08/2017	Spot Bond	0.00000	103.79173			103.76129			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	0.00010	130.69964		0.00010	130.71195			0.00	0	20,000,000.00
EL28		On 02/05/2028	Spot Bond	2.37000	111.13075		2.37000	111.13410			0.00	0	15,000,000.00
EL29		On 19/11/2029	Spot Bond	2.42000	98.11328		2.42000	98.11609			0.00	0	0.00
EL30		On 29/07/2030	Spot Bond	2.51000	97.13154		2.51000	97.13410			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.42000	106.19894		9.43500	106.09434			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.27000	112.29747		9.28500	112.18543			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.95500	103.37300		9.98500	103.15001			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.57500	95.62708		10.60000	95.49034			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	99.91510			99.89775			0.00	0	0.00
EPFC02		On 07/11/2013	Spot Bond	0.00000	100.11138			100.01148			0.00	0	0.00
EPFC05		On 22/08/2013	Spot Bond	0.00000	101.24240			101.22778			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	59.79786		100.00000	59.65299			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	62.92256		100.00000	62.77013			0.00	0	0.00
EQ193U		On 15/08/2013	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ194U		On 22/08/2013	Spot Bond	100.00000	100.51444		100.00000	100.24568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ195U	On 12/09/2013	Spot Bond	100.00000		95.17560	100.00000	94.93465				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.06484	3.00000	128.06653				0.00	0	1,323,000.00
EQS02	On 01/07/2015	Spot Bond	10.93500		104.80716	10.97500	104.70886				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		106.41193		106.38810				0.00	0	1,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.43341		100.41228				0.00	0	3,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.76025		100.73994				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.56000		99.64547	9.59500	99.49366				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.90043		99.88013				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.90914		99.89058				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.90579		99.88698				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.89843		99.87772				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.89555		99.87468				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		99.91982		99.90341				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.91650		99.89942				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		99.91388		99.89627				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		99.91942		99.90294				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.91332		99.89600				0.00	0	702,501.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.90922		99.89108				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.41500		106.05076	6.45500	105.95567				0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.35000		110.32687	7.38500	110.16231				14,700,000.00	2,000	253,440,000.00
ES23	On 25/01/2023	Spot Bond	8.24000		111.93108	8.26500	111.73275				24,720,000,000.00	3,000,000	246,200,000.00
ES26	On 02/04/2026	Spot Bond	8.76000		95.98595	8.79000	95.74795				105,347,760,000.00	12,026,000	131,100,000.00
ES33	On 15/09/2033	Spot Bond	9.59500		84.57410	9.61500	84.40188				3,838,335,825,000.00	400,035,000	1,140,035,000.00
ES42	On 25/04/2042	Spot Bond	9.89000		89.37929	9.91000	89.18822				197,800,000,000.00	20,000,000	1,217,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.78618		101.50867				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.51476			100.49708			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.90872			100.89105			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.65062			100.63581			0.00	0	4,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.93637			100.92151			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.54233		100.00000	10.51680			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.25926		100.00000	10.23440			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	99.98218			99.96420			0.00	360,978	120,326.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	99.98150			99.96285			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	99.97935			99.95855			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	99.97814			99.95613			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.02500	105.73886		7.06500	105.67708			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.04000	98.98248		9.07500	98.81466			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.03994			101.02471			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.03987			101.02464			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.39555			100.37631			0.00	800,000	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.65296			102.63037			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.84000	106.35687		10.87500	106.18270			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	99.56444			99.54562			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	84.39321		100.00000	84.21537			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	123.20722		2.12000	123.49090			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	262.65847		2.14000	264.17761			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.92000	141.74025		2.92000	141.74235			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.74000	189.23539		2.77000	188.40078			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.18500	117.59826		7.22500	117.49338			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	34.79430		100.00000	34.71771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBN07	On 15/09/2015	Spot Bond	100.00000		34.79430	100.00000	34.71771				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09700		55.94072	8.09900	55.92289				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200		35.28538	9.50200	35.24915				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.00856	9.73000	33.99943				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		89.80617	100.00000	89.58872				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		101.90112		101.87876				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.43866		102.40875				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		101.84835		101.81541				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.14683		101.12683				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.36703		102.33801				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.36703		102.33801				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.83745		101.81143				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		102.32450		102.29601				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.30351		101.28062				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.49549		101.47003				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.10925		101.08993				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.23181		101.21024				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.42487		101.39863				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.47225		101.44721				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.21764		101.19527				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		101.49873		101.47112				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		101.62414		101.59418				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.15387		101.13268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	108.67502			108.64628			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.79935			101.76610			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.19539			101.17345			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.41895			101.39283			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.70076			101.66935			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.27986			101.25634			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	101.36868			101.34350			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.61382			101.58405			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.49430			101.46677			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.68603			101.65490			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.79199			101.75888			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.60939			101.57971			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.55777			101.52906			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.39086			101.36526			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.36424			101.33914			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	101.72431			101.69246			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	101.70222			101.67080			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	101.64182			101.61153			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	101.72725			101.69535			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.45738			101.43053			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.14754		100.09221	12.11809			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.07223			101.05256			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	101.81111			101.77764			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.29726			101.27448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	101.46749			101.44157			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	102.16553			102.13902			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.39739			101.37276			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.20184			101.18082			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.21681			101.19552			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.09874			101.07962			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.12865			101.10793			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.52088			101.49285			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.69020			100.67451			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	101.05023			101.03459			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.69020			100.67451			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	101.03815			101.02252			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.10637			101.08608			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.60693		13.22500	51.58869			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.03508			101.01612			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.66644			100.65129			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.66644			100.65129			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.03657			101.01757			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.58715			101.55902			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.09005			101.07006			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.61500	90.27551		3.61500	90.27522			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	101.14348			101.12250			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.14348			101.12250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond		0.00000	101.79379			101.77253			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.91534			100.89444			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.31459			99.29397			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	101.81146			101.78127			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.56568			100.54617			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.26562			100.24668			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.13916		100.00000	0.03076			0.00	0	100,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.49507			100.47415			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.20626			101.18516			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.19886			101.17790			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.43617			100.41490			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	99.45815			99.43873			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.01209			100.99456			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.32608			100.30621			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	112.27305		3.36000	112.52461			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.22274			101.20133			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.23618			101.21453			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	112.44042		3.34000	112.69246			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.92000	118.73855		0.90000	118.77298			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	112.27305		3.36000	112.52461			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.90000	120.37667		1.88000	120.46150			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	123.72087		1.95000	123.80203			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.37006			100.34744			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.11473		100.00000	23.05874			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.90244			101.86973			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC79		On 15/06/2016	Spot Bond	0.00000	101.65342			101.62516			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.65537		4.73000	111.65163			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	101.68437			101.65556			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.04936			101.03114			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.21381			101.19257			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	101.62381			101.59500			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	101.43475			101.40944			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	101.37806			101.35379			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	101.14164			101.12030			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	101.52956			101.50350			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	101.14018			101.11888			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	99.69432			99.66788			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	103.58144			103.55402			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	102.45657			102.42643			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.96386		100.00000	8.94214			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.04000	139.78580		4.02000	139.82606			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	101.32757			101.31368			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	102.10410			102.07977			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	101.55104			101.53603			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.08545			103.06791			0.00	200,000	100,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.81304			102.79475			0.00	0	17,000,000.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	104.30346			104.28221			0.00	0	5,000,000.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	101.84594			101.82924			0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond		2.72000	251.96870		2.65000	253.40996			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	262.44364		2.15000	263.96122			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	247.52054		2.87000	248.92951			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	119.82279		2.49000	120.09647			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.30444			100.28593			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	120.34465		2.02000	120.62234			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.51871			100.49935			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.70729			100.68898			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.17066			100.15163			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.94786			100.93020			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.66817		3.00000	88.48678			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.76758		100.00000	0.76571			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.75345		104.97509	14.71613			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.03625			100.01812			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.11211		101.07593	19.06537			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.66661		100.44759	10.64066			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.99159			100.97548			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.41702		100.76967	17.37453			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	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	101.14320			101.11161			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.30171			100.28794			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.57000	98.92103		2.60000	98.30728			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	102.09277			102.06822			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.93726			100.92302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond		0.00000	100.61888			100.60482			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.33000	102.74314		2.33000	102.74634			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.12377			98.12267			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.36000	102.43085		2.36000	102.43397			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.65539			101.63419			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.95479			100.94075			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	327.12880		2.35000	329.01223			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.87344			100.85935			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.75734			100.74325			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.11679	100.00000		49.02987			0.00	0	7,000,000.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.10973	100.00000		1.77279			0.00	386,080,000	200,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.10398	100.00000		49.02987			0.00	0	7,000,000.00
FRX14	On 01/09/2014	Spot Bond		5.88000	106.45663		5.91500	106.40397			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.22500	107.38246		6.26500	107.30347			1,245,000,000.00	200,000	1,350,000.00
FRX16	On 15/09/2016	Spot Bond		7.11500	105.70883		7.15500	105.57792			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.70000	106.25944		7.73500	106.11480			30,800,000,000.00	4,000,000	4,000,000.00
FRX18	On 14/04/2018	Spot Bond		7.86000	113.62660		7.89500	113.45969			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.47500	104.71033		8.50000	104.56539			59,325,000.00	7,000	7,000.00
FRX23	On 28/02/2023	Spot Bond		9.52000	92.56861		9.54500	92.40210			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.61500	109.60849		9.64500	109.36539			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.39500	97.41056		10.42000	97.19493			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.60000	79.04689		10.62000	78.88219			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	0.00000						0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.12363			101.10549			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.66633			100.64811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GFC04		On 11/04/2017	Spot Bond	8.90500	104.99469		8.94000	104.86115			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
GPT25		On 15/08/2013	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
GPT26		On 30/10/2013	Spot Bond	0.00000	100.22027			100.20559			0.00	0	0.00
GRA304		On 27/06/2013	Spot Bond	0.00000	99.97110						0.00	0	0.00
GRA305		On 16/09/2013	Spot Bond	0.00000	99.52105			99.50653			0.00	0	0.00
GRA306		On 16/09/2013	Spot Bond	0.00000	99.52154			99.50704			0.00	0	0.00
GRB92		On 28/10/2013	Spot Bond	0.00000	98.90763			98.89306			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	0.00000	99.15486			99.14029			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	0.00000	99.08201			99.06744			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	0.00000	98.86344			98.84887			0.00	0	0.00
GRD194		On 06/11/2013	Spot Bond	0.00000	98.77982			98.76529			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.57134			100.55584			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.74192			100.72152			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.34156			100.32463			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.34957			100.33224			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.36506			100.34695			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.32650		100.00000	3.31914			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.38426			100.36519			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.41088			100.39046			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	101.19253			101.17492			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.93596			100.91938			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.54732			100.52982			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	102.28065			102.26307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	100.98026			100.96375			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.16357			101.14614			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.76594			100.74995			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.00322			100.98446			0.00	16,000,000	8,000,000.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.48484			100.46758			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.13155			101.11413			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.21581			100.19772			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.30781			100.29315			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.17589			100.16123			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	105.73736			105.73880			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.73736			105.73880			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	107.21440			107.21866			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.48847			100.47029			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.56349	99.59986		7.60275	99.49035			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	106.01915			106.02130			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	107.56993						0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.51308			100.49394			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.91666	108.65492		7.95588	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	106.38351			106.38656			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	108.20959						0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.54469			100.52433			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.36748	108.65492		8.40666	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		107.67341			107.67974			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		109.06188						0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.58329			100.56143			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		108.38063			108.39098			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		110.22028			110.23678			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.53898			100.52043			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.62449			100.60441			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.64871			100.62781			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500		109.98748	7.95000	109.82457				87,175,000.00	11,000	30,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		267.43845	1.92000	268.99258				0.00	0	76,092,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		267.87818	1.90000	269.43553				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500		97.60350	9.57500	97.40318				28,665,000.00	3,000	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55000		97.60788	9.57000	97.40499				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		109.33026	1.72000	109.33547				14,468,640,000.00	8,412,000	819,784,000.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.51851	2.40000	103.32904				43,954,490,000.00	18,391,000	474,611,000.00
I2046	On 31/03/2046	Spot Bond	2.39000		103.47829	2.37000	103.94148				269,429,480,000.00	112,732,000	112,732,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.62805	2.50000	106.39721				1,570,591,110,000.00	620,787,000	305,187,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		90.90000			90.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.07500		109.15967	7.11500	109.07821				120,121,239,025.00	16,978,267	16,978,267.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.51266			102.49561			0.00	400,000	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.37180			101.35413			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		101.10201			101.08581			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		101.44558			101.43089			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.88000		104.66148	6.91500	104.62209				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.57500		108.38496	7.61500	108.26797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.25500	110.62694	8.29000	110.46591					0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.81000	103.72919	6.84500	103.68676					0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.39889		100.38221					0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	99.91919		99.90265					0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.89000	109.56274	3.87000	109.58310					0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.39500	102.23413	7.43500	102.10586					0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.15143		100.13457					0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.16112		100.14318					0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.74000	125.09738	0.72000	125.19000					0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	123.48634	2.09000	123.77086					0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.74550		100.72902					0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.69176		102.67339					0.00	50,200,000	50,100,000.00
IBL39	On 02/04/2018	Spot Bond	7.92500	106.39782	7.96000	106.23901					0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.16597		101.14958					0.00	200,000	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.88823		102.86955					0.00	600,000	3,300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.98383		99.96760					0.00	0	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.47000	99.17356	8.50500	99.00475					0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.01500	92.11861	9.04000	91.98311					36,060,000.00	4,000	300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.19539		101.17943					0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.00500	100.11933	8.04000	99.96661					0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.06500	100.46855	9.09000	100.31718					0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.23608		100.21950					0.00	0	1,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.24369		100.22657					0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.33500	100.04859	7.37500	99.92433					0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.25000	99.74205	8.28500	99.58047					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00218		100.00000	0.00218			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.59124		5.00000	101.57753			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.59124		5.00000	101.57753			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.18805		5.00000	100.17461			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.59124		5.00000	101.57753			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.66026		4.00000	101.64932			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.96392			101.94022			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		101.88312			101.86000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		101.04518			101.02128			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		112.17018		9.20000	112.14262			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.89044			100.87110			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.89044			100.87110			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.90050			99.88020			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.45596		100.00000	8.43548			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.36809			100.35196			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.12992			100.11366			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	100.00000		44.64292		100.00000	44.44444			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.07500		103.40849		9.11500	103.32562			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000		101.23944			101.22384			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.98457			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		99.59052			99.57542			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.22146			99.19764			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.84437		100.00000	4.82820			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN222U	On 17/10/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.25000		99.72746	5.25000	99.71315				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.25000		99.62742	5.25000	99.61315				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.35000		99.41712	5.35000	99.40263				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.35000		99.30135	5.35000	99.28690				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.45000		98.99486	5.45000	98.98023				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.45000		98.89254	5.45000	98.87794				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.25000		99.82769	5.25000	99.81336				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.35000		99.51863	5.35000	99.50412				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.21471	5.35000	99.20028				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000		99.09740	5.45000	99.08274				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.45000		98.79043	5.45000	98.77586				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		74.48980	100.00000	74.33809				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.22288		100.20826				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.08814	100.00000	69.68751				0.00	500,000,000	500,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.01550		100.99329				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81794		103.07246	10.88580	102.95285				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81794		101.55965	10.88580	101.44180				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.08629		101.06588				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.71283		101.68711				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.06308		101.04315				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.35167	6.50000	102.33379				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.18057		101.15889				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.82260		100.80599				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		101.16084		101.14576				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		25.33919	100.00000	25.27781				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.21708	100.00000	16.17780				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		99.92357		99.90831				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		99.92357		99.90831				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.03018		100.01509				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.13596		100.12084				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		94.22697		94.23454				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		101.14594		101.13106				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		101.19722		101.18197				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		101.01174		100.99669				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		101.01914		101.00397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING204		On 13/12/2015	Spot Bond	0.00000	101.07934			101.06149			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.83073			100.81607			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.81607			100.80142			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.51449			100.49965			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.55093			100.53428			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	101.14594			101.13106			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.95123			100.93637			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.80916			100.79437			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.66852			100.65332			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.48370			100.46904			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.09299			100.07748			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.24459			100.22811			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.24459			100.22811			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.55275			100.53442			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	68.45370	100.00000	68.28787				0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.08054			101.05581			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.43970			100.40855			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	101.48669			101.46604			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.54357			100.52623			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.55571			100.53796			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.56384			100.54582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		8.08500	105.16700		8.12500	105.01774			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.56500	104.86799		6.59500	104.83113			32,825,000.00	5,000	5,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.40943			101.39099			0.00	0	4,610,000.00
IPL6	On 28/09/2017	Spot Bond		8.50500	108.03179		8.54000	107.88448			1,760,535,000.00	207,000	5,200,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.73144			100.71394			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.81686			101.79384			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.10747			101.08666			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.25500	105.37087		8.29500	105.27817			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	103.41707			103.39452			0.00	400,000	200,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.49090			101.46971			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	113.78958		3.18000	114.04556			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.10000	123.37211		4.10000	123.37003			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	101.20830			101.19272			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.90271			100.88255			0.00	200,000	3,100,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.71640			100.69611			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.67818			100.65670			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.32128			101.30110			0.00	200,000	100,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.00309			100.98307			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.43396			100.41854			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.72000	89.33463		3.72000	89.33409			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.72000	94.93673		3.72000	94.93615			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.41637			101.39495			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	99.92290			99.90748			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.98370			100.96838			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.54000	111.71911		11.57500	111.55422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond		0.00000	100.34175			100.31761			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.10000	123.37211		4.10000	123.37003			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	99.89942		5.25000	99.88506			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.79903		5.25000	99.78471			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.69885		5.25000	99.68456			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.59888		5.35000	99.57673			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.38815		5.35000	99.37367			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.18586		5.35000	99.17144			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	99.06808		5.45000	99.05343			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.96561		5.45000	98.95098			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	98.86334		5.45000	98.84875			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.76129		5.45000	98.74673			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	98.65945		100.00000	80.93126			1,090,000,000,000.00	200,000,000	200,000,000.00
IVA346	On 14/11/2013	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	75.25773		100.00000	75.10288			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.03670			100.01837			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.29772			100.27958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC005		On 27/07/2015	Spot Bond	0.00000	100.30030			100.28206			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.28068			100.26365			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.71095			100.69445			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	101.01774			101.00077			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.25893			100.24297			0.00	0	5,000,000.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.24822			100.23293			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.02892			100.01456			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.25786			100.24197			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	99.90523			99.88904			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	99.85049			99.83137			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	101.35586			101.33799			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.61027			100.59251			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.61473			100.59684			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.62368			100.60551			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.58343			100.56650			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.48497			100.46692			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.29768			100.27954			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.17676			100.16200			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.17640			100.16167			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	79.86871		100.00000	99.72900			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	82.88288		100.00000	82.69663			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	62.84639		100.00000	62.69415			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	64.74912		100.00000	64.54697			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	59.43213		100.00000	59.31938			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.29059			100.27165			0.00	4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG02		On 20/02/2016	Spot Bond	100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	39.14860		100.00000	39.05375			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.56353			100.54549			0.00	0	47,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.59429			100.57521			0.00	0	25,000,000.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	50.89388		100.00000	50.73499			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	103.56678			103.54451			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.29926			100.27629			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.55500	144.08138		8.58500	143.73568			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.58883			100.57362			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	101.42517			101.40890			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.60500	96.91357		8.64000	96.77734			1,402,615,000.00	163,000	1,573,000.00
LGL03		On 03/04/2018	Spot Bond	8.65500	98.95024		8.69000	98.79903			1,731,000,000.00	200,000	100,000.00
LGL04		On 23/05/2020	Spot Bond	8.00000	101.78494		8.00000	101.76324			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	101.72177			101.69469			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.32500	100.53005		11.36500	100.42032			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	101.89011			101.86026			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.53675			100.52178			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	99.61561			99.60137			0.00	20,000,000	10,000,000.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	99.17148			99.15719			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	99.06847			99.05414			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	355,000,000.00
MAQ06U		On 03/09/2013	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond		0.00000	100.57172			100.55340			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	101.63396			101.61829			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.63709			100.62069			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.50173			100.48517			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.29445			101.27839			0.00	0	6,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.02779			102.00963			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	101.05720			101.04168			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.72688			100.71233			0.00	0	7,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.98553			100.96956			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.31706			100.29769			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		84.51851	100.00000	84.32815				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		65.97518	100.00000	65.81536				0.00	0	2,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		59.13866	100.00000	58.99539				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		38.45673	100.00000	38.36357				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		37.54907	100.00000	37.45810				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.76829	100.00000	9.74462				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		23.84836	100.00000	23.79059				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	50,000,000.00
MBSA01	On 16/04/2019	Spot Bond		8.39000	105.80579		8.42500	105.62384			16,780,000.00	2,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.22434			101.20541			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	101.03869			101.02280			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.13150			101.11408			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.26538			102.24768			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.28300			102.26515			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.37100			102.35245			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.73318			100.71483			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.76948			100.75021			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.74000		105.38914		7.77500	105.26981			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.46000		104.74639		8.49500	104.57031			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.34500		104.87806		9.36000	104.76396			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.85500		105.80452		5.88500	105.74853			0.00	0	1,480,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.92967			100.91366			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.96710			100.95040			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.36500		105.60238		9.39000	105.45778			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22500		105.92956		7.26500	105.83159			36,125,000.00	5,000	25,500,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.39749			101.37897			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.66500		102.15889		8.70000	102.02369			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.33600			101.31831			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36500		102.10116		8.40000	101.96614			33,460,000.00	4,000	2,500,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.33500		104.24309		6.36500	104.19839			63,350,000.00	10,000	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		70.59961		100.00000	70.46332			1,200,000,000,000.00	12,000,000	12,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.27500		104.46382		7.31500	104.37148			1,455,000,000.00	200,000	100,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.31000		106.84154		8.34500	106.69872			58,170,000.00	7,000	900,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		68.73823		100.00000	68.60902			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.57500		102.72326		5.61000	102.70035			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		5.92302		100.00000	5.86318			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.24179		100.00000	0.19296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond	100.00000	6.19735	100.00000	6.13697				0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.27217	100.00000	6.21165				0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.76280	100.89771	5.70501				0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.84093	100.61875	5.78245				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	99.98487				0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	99.99998		99.98469				0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	99.99995		99.98425				0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00003		99.98407				0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		99.98374				0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	99.99996		99.98343				0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	99.99980		99.98313				0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	99.99998		99.98170				0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	99.99997		99.97980				0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24179	100.00000	0.19296				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24179	100.00000	0.19296				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.88000	98.07041	8.90500	97.89562				0.00	0	526,876.00
NBK10A		On 25/07/2016	Spot Bond	7.02500	100.06853	7.06500	99.94511				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.72772		100.71259				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.66360		100.64793				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.59060		101.57422				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	103.20832		103.19005				0.00	2,000,000	2,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.80490		101.78847				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.39805		101.38041				0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.33083		100.31485				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		6.87500	111.37772		6.91500	111.27713			4,125,000,000.00	600,000	2,900,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.53230			101.51324			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.64000	117.65791		8.67500	117.45524			146,880,000.00	17,000	706,000.00
NBK4	On 28/10/2024	Spot Bond		10.73000	31.91436		10.76000	31.80872			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.32500	106.73503		7.36500	106.65017			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.49549			100.47702			0.00	200,000	100,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.52345			100.50391			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.67000	104.26229		6.70500	104.22273			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	101.19829			101.18357			0.00	2,700,000	20,900,000.00
NBK9A	On 23/03/2016	Spot Bond		7.52500	107.92192		7.56500	107.80449			52,675,000.00	7,000	400,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.89931			100.88261			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	101.54707			101.52752			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.96297			100.94334			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.73048			100.71154			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.59446			100.57538			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.38066			101.36170			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	84.49621			84.47773			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.30191			101.28405			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	100.37674			100.35845			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.41181			100.39176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.30411			100.28556			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.61668			100.59689			0.00	10,000,000	5,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		80.54810			80.52899			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000		101.30169			101.28468			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		101.41284			101.39784			0.00	0	1,000,000.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		101.19567			101.18002			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.72119			100.70395			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.98173			99.96339			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.01571			100.99811			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.95585			100.93935			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.69002			100.67168			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.91916			100.90334			0.00	0	1,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.91016			100.89350			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.90942			100.89277			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.02500		109.03771		8.06500	108.93628			0.00	0	500,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.42949			100.40813			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.11500		104.37879		5.14500	104.36100			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.11500		101.42538		6.14500	101.39441			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.57381			100.55913			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.75500		116.13450		11.79000	115.95278			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		109.83508			109.79247			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		98.95302			98.93848			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.68026			101.65684			0.00	400,000	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.23000		158.22000		2.16000	158.57259			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41500		105.36575		8.44000	105.20879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond	0.00000		101.01237			100.99715			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.97705			100.96129			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.97705			100.96129			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.04500		109.36105		9.07000	109.20354			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.47141			101.45403			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.79790			101.78251			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.39337			101.37695			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.37951			101.36324			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.43700			101.42005			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.24500		110.71616		9.27000	110.53168			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.49450			101.47685			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.43705			101.42009			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.47147			101.45410			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.44500		109.36631		9.47000	109.20929			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.58643			101.56767			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.51749			101.49956			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.49445			101.47680			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.93079			101.90784			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.79069			101.76945			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.54041			101.52220			0.00	0	29,000,000.00
NRA013	On 31/10/2013	Spot Bond	3.96500		136.01362		3.94500	136.01762			22,997,000,000.00	5,800,000	32,900,000.00
NRA014	On 30/04/2014	Spot Bond	6.52500		106.45418		6.56500	106.40723			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.13000		119.92598		8.16500	119.73570			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.60000		126.39881		8.61500	126.26170			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		164.69850		2.05500	165.62501			0.00	0	83,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.23500	126.91803		9.26500	126.60048			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.49859			100.48080			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.48546			100.46817			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.29219			102.27301			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.25128			100.23361			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.19992			101.18285			0.00	4,000,000	17,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.94934			100.93166			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.66686			101.64511			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.15500			102.12676			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.52299	100.00000		18.47811			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.85794	100.00000		19.80983			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.90415	100.00000		19.85593			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.93188	100.00000		19.88360			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.59743	100.00000		20.54754			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.33694	100.00000		21.28526			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.95884	100.00000		25.89595			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.30500	107.93915		6.34500	107.83689			88,270,000.00	14,000	2,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.88663	100.00000		8.86510			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	93.31000			93.45000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.50551	100.00000		30.43161			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.25382	100.00000		10.22898			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.36410			100.34690			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	101.00505			100.98872			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.66836			100.65205			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	103.81896	100.00000		103.54062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	101.20748			101.19293			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			57,600,000,000,000.00	576,000,000	400,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.97296			100.95622			0.00	0	10,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.51282			101.49777			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.93912			100.92253			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.92214			100.90584			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.05948			101.04495			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.02546			101.00835			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.97773			100.96046			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.94222			100.92557			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.00840			100.99159			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.08445			101.06629			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.02404			101.00593			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.97928			100.96197			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.14962			101.13031			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.07804			101.05896			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.02250			101.00442			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.27627			100.25952			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.28490			100.26761			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.28878			100.27125			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.29741			100.27933			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.33446			100.31406			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.34307			100.32212			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	99.98307			99.96617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond		0.00000	100.27973			100.26004			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.07500	113.25897		6.11500	113.19653			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.73500	94.03906		5.76500	93.99474			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.97500	38.06119		8.00500	37.91768			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		6.07500	119.91172		6.11500	119.80765		44,033,483,796,750.00	7,248,310,090	16,349,403,208.00	
R158	On 15/09/2015	Spot Bond		6.07500	119.91172		6.11500	119.80765			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.97500	88.43792		6.01500	88.35205			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.07500	126.17802		6.11500	126.03232			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.90500	83.55663		5.94500	83.44320			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.15500	120.39257		8.18500	120.09393		50,226,481,900,000.00	6,158,980,000	13,506,309,000.00	
R187P	On 21/12/2026	Spot Bond		7.89500	35.56167		7.92500	35.41739			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.81500	33.27762		7.84500	33.13305			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.72000	273.44884		1.65000	275.04708		46,627,480,000.00	27,109,000	254,813,850.00	
R201	On 21/12/2014	Spot Bond		5.36500	105.63876		5.39500	105.58353		12,047,515,240.00	2,245,576	1,165,845,576.00	
R202	On 07/12/2033	Spot Bond		2.25000	203.60187		2.28000	202.69101		352,943,100,000.00	156,863,600	1,425,908,995.00	
R2023	On 28/02/2023	Spot Bond		7.83000	102.97980		7.85500	102.79309		25,029,503,280,000.00	3,196,616,000	4,814,911,463.00	
R203	On 15/09/2017	Spot Bond		6.80500	108.47864		6.84000	108.33202		10,607,743,819,090.00	1,558,816,138	6,052,284,138.00	
R2037	On 31/01/2037	Spot Bond		9.17000	93.90179		9.19000	93.69768		1,137,080,000,000.00	124,000,000	910,000,000.00	
R204	On 21/12/2018	Spot Bond		7.04000	105.38636		7.07500	105.20864		1,863,158,668,800.00	264,653,220	6,804,468,620.00	
R2048	On 28/02/2048	Spot Bond		9.22500	99.04179		9.24500	98.81984		22,089,023,369,550.00	2,394,474,078	3,076,437,374.00	
R205	On 31/03/2014	Spot Bond		100.00000	60.12542		100.00000	59.97976			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.39000	101.44305		5.42500	101.41366		242,550,000,000.00	45,000,000	2,136,000,000.00	
R207	On 15/01/2020	Spot Bond		7.36500	100.00224		7.39000	99.85701		25,196,232,105,000.00	3,421,077,000	5,591,844,105.00	
R208	On 31/03/2021	Spot Bond		7.52000	98.08742		7.53500	97.98412		21,873,815,040,000.00	2,908,752,000	8,028,305,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.98000	76.07346	9.00000	75.90360					51,792,654,568,240.00	5,767,556,188	7,719,291,000.00
R210	On 31/03/2028	Spot Bond	2.20000	154.52913	2.20000	154.53443					3,630,877,800,000.00	1,650,399,000	1,079,786,912.00
R211	On 31/01/2017	Spot Bond	0.04000	128.05106	0.02000	128.14865					4,836,400,000.00	120,910,000	135,654,000.00
R212	On 31/01/2022	Spot Bond	1.55000	128.92841	1.52000	129.22913					268,424,350,000.00	173,177,000	1,361,383,000.00
R213	On 28/02/2031	Spot Bond	8.77500	87.42498	8.80000	87.20914					11,619,442,575,000.00	1,324,153,000	5,795,125,000.00
R214	On 28/02/2041	Spot Bond	9.17500	76.25163	9.19500	76.07895					14,831,286,575,000.00	1,616,489,000	7,311,781,335.00
R224C	On 15/09/2013	Spot Bond	5.12500	99.55269	5.15500	99.53609					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.22500	97.01790	5.25500	96.98758					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.33500	94.43776	5.36500	94.39419					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.13500	90.85582	6.17500	90.78488					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.97500	88.43792	6.01500	88.35205					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.89500	86.04525	5.93500	85.94516					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.90500	83.55663	5.94500	83.44320					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.40000	98.12725	5.43000	98.10272					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.42000	95.54352	5.45000	95.50571					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.37000	93.08388	5.40000	93.03357					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.04500	89.55456	6.08500	89.47552					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.91500	87.18569	5.95500	87.09208					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.89500	84.72818	5.93500	84.62081					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.95500	82.14169	5.99500	82.02156					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.78000	77.34711	6.81500	77.23217					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.83000	74.65373	6.86500	74.53010					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.04500	71.46427	7.08000	71.33357					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.02500	69.10402	7.06000	68.96601					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.00500	66.83464	7.04000	66.68991					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C		On 21/12/2019	Spot Bond	6.99500	64.61262		7.03000	64.46181			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.32500	61.08101		7.35000	60.96813			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.30500	59.00660		7.33000	58.89048			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.44000	56.34827		7.45500	56.27307			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.41000	54.45871		7.42500	54.38213			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.38000	52.64776		7.39500	52.56996			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.35000	50.91178		7.36500	50.83289			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.31000	49.29414		7.32500	49.21424			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.27000	47.74635		7.28500	47.66554			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.09500	42.26574		8.12500	42.12453			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.05500	40.79927		8.08500	40.65712			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.01500	39.39886		8.04500	39.25595			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.97500	38.06119		8.00500	37.91768			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.93500	36.78312		7.96500	36.63915			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.89500	35.56167		7.92500	35.41739			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.85500	34.39406		7.88500	34.24957			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.81500	33.27762		7.84500	33.13305			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	101.54497			101.51863			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.72974			100.70612			0.00	5,000,000	2,500,000.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	101.69847			101.67699			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.79320			100.76986			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.63569			100.61366			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	10.72676		100.00000	10.70078			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.70229		100.00000	3.69332			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond	0.00000	101.23704			101.21959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.14653			101.12964			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	101.07784			101.06203			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.22767			101.21035			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	101.02932			101.01418			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.84822			100.83106			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.18103			101.16333			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.91325			100.89628			0.00	0	1,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.82378		100.00000	96.57487			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.80712			100.79125			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	101.00853			100.99392			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.50012			100.48228			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.55271			101.53488			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.65975			100.64451			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.67992			100.66174			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.16784			100.14904			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	101.33259			101.31795			0.00	0	12,000,000.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.51416			100.49947			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.30162			101.28381			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	103.14184			103.11490			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.26862			101.23952			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.42830			100.39774			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.38250			100.35522			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.38250			100.35522			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	99.82569			99.80587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond		0.00000	101.27848			101.25899			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.71371			100.69412			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.33461			101.30759			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.49686			101.46641			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.71283			101.68711			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.47039			100.45058			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.69573		12.35000	102.66229			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.41225			101.39123			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.06067			100.03033			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		11.76676		100.00000	11.73825			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	101.31469			101.29518			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.97964			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	101.61250			101.59106			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	62.31504		100.00000	62.16408			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.76304			101.74073			0.00	0	1,000,000.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.32442		5.25000	100.31029			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.10684		100.00000	1.10419			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.02834		100.00000	6.01374			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.88536		100.00000	13.85172			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.01869		100.00000	11.98957			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.56859			103.53082			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.61748			100.57654			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82000	109.42968		8.83500	109.31806			17,640,000.00	2,000	2,600,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.01895			97.34768			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.37500	112.25600		7.41500	112.11224			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	99.76833			101.63029			0.00	600,000	733,800.00
SBK14	On 01/12/2017	Spot Bond	8.85500	104.75443		8.89000	104.60453			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.43473			100.41556			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.13428			101.11524			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.27901			100.25917			0.00	200,000	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.43486			100.41471			0.00	400,000	2,223,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.42661			100.40686			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37500	105.81696		7.41500	105.72886			1,150,500,000,000.00	156,000,000	89,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.64000	101.96850		8.67500	101.81377			0.00	0	4,700,000.00
SBK11	On 09/04/2014	Spot Bond	1.64000	133.03782		1.62000	133.06137			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	165.14031		5.51780	165.13101			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.53500	116.88157		7.57500	116.77645			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.39500	117.16752		7.43500	117.06250			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32500	117.31086		7.36500	117.20588			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.20500	103.54926		8.24000	103.40701			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.47000	117.01421		7.51000	116.90914			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.43500	117.08572		7.47500	116.98067			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.01772			101.00074			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.90898			100.89624			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.16957			101.14751			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.80224			100.78398			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.66985		100.00000	82.48574			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.85500	107.10033		7.89000	106.95436			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.11796			100.01718			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.88724			100.87001			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.93379			100.91640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000		1.94592	100.00000	1.94161				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.96853		100.95046				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17000		106.99268	9.18500	106.88077				1,834,000,000.00	200,000	100,000.00
SBS20	On 15/05/2026	Spot Bond	9.80500		104.21670	9.83500	103.97140				1,961,000,000.00	200,000	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.98075		99.96153				0.00	400,000	200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.31466		101.88564				0.00	0	3,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.12034		101.77925				0.00	200,000	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		99.78776		101.49756				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.53000		103.47945	8.56500	103.29740				136,480,000.00	16,000	3,140,000.00
SBS3	On 25/05/2026	Spot Bond	8.85500		96.83034	8.88500	96.58876				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.22000		98.54968	9.23500	98.44211				405,680,000.00	44,000	322,000.00
SBS9	On 07/07/2016	Spot Bond	7.25500		111.87061	7.29500	111.73917				4,374,765,000.00	603,000	900,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		261.80047	2.18000	263.31337				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		125.09738	0.72000	125.19000				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		107.34000		107.40000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		6.35875	100.00000	6.34335				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000		122.75112	1.29000	122.83984				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.35167	6.50000	102.33379				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.13633		101.11675				0.00	0	1,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.88654		100.86856				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.61392		102.34363				0.00	15,500,000	35,500,000.00
SHS05	On 29/06/2017	Spot Bond	8.90500		100.58321	8.94000	100.44697				231,530,000.00	26,000	411,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.99008		101.96997				0.00	0	25,314,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.65196		100.63414				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.99100		100.97251				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.89077		100.87516				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.25465		100.23895				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.03000		99.98622	5.06000	99.97229				10,060,000,000.00	2,000,000	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.37500		105.97639	7.41500	105.84524				0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.25500		103.37852	8.29000	103.23642				0.00	0	19,829,377.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.62391		101.60708				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.52334		101.50560				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.67580		101.65861				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.53504		101.51716				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.10500		105.05672	8.14000	104.94361				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.79901		100.78186				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.51178		100.49486				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.53310		100.51545				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.20000		97.03038	9.21500	96.93555				828,000,000.00	90,000	29,240,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		101.41014			101.39076			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.98398			100.96479			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.39027			100.37130			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.12800		89.62844	9.14300		89.53215			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.19000		89.32133	9.20500		89.22530			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.61000		104.00206	6.64000		103.94451			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.62500		93.91034	8.65000		93.77261			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.10282			101.08433			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98500		104.30479	8.02000		104.16186			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.97500		118.03119	7.01500		117.92646			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000		101.29487	2.47000		101.29766			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.99000		101.20694	8.02500		101.03521			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.40820			100.39311			0.00	0	1,000,000.00
SSN014	On 23/07/2018	Spot Bond	0.00000		100.54727			100.52295			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		99.91355			99.89914			0.00	31,000,000	31,000,000.00
SY1002	On 22/08/2013	Spot Bond	0.00000		99.91367			99.89929			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		99.81251			99.79808			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		99.78353			99.76910			0.00	128,000,000	128,000,000.00
SY1005	On 09/09/2013	Spot Bond	0.00000		99.62379			99.60932			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		99.50341			99.48881			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000		99.31659			99.30205			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000		99.00855			98.99397			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000		99.89880			99.88434			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000		98.89120			98.87661			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000		98.89164			98.87705			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1013	On 05/11/2013	Spot Bond		0.00000	98.79340			98.77886			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98560			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond		0.00000	99.97119			99.95679			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	99.98557			99.97115			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	99.92774			99.91329			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.63500	116.09096		6.67500	115.98615			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.71500	105.43398		8.74500	105.18455			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	53.86227		100.00000	53.74371			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	38.47238		100.00000	38.37918			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	15.72526		100.00000	15.68717			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.60000	104.04533		6.63500	104.00639			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.44907			100.43314			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.19631			100.17985			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.87439			100.86005			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	98.50560			98.49123			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.26776			100.25155			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.32500	103.98893		7.36500	103.86168			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	101.11081			101.09473			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	99.92456			99.90909			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	99.99998			99.98502			0.00	0	11,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.47827			100.46062			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.49272			100.47454			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.56512		7.83000	100.54412			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.47031			100.45297			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.48839			100.47037			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.52139			100.50230			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.47031			100.45297			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.48839			100.47037			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	100.49073		7.16000	100.47252			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.52375			100.50442			0.00	0	5,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.52088			100.50164			0.00	0	300,000.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.59001			100.56818			0.00	0	5,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.58066			100.55918			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.86140			100.82938			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.82944			100.79863			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.20687			100.18959			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.21715			100.19901			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.30382		8.73000	100.27848			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.23158			100.21224			0.00	0	30,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.25974			100.23805			0.00	0	20,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.35891			100.32891			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.49660			100.47890			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.16408		101.06155	6.14901			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.46743			100.45019			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.68509			104.66727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.53241			100.51275			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.56123			100.54048			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.86423			100.83211			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.47541			100.45849			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.48564			100.46835			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.49295			100.47538			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.48564			100.46835			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.49295			100.47538			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.49660			100.47890			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.48125			100.46412			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.49295			100.47538			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.53311			100.51405			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.53311			100.51405			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.53311			100.51405			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.59146			100.57022			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.60603			100.58425			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.58781			100.56671			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.87823			100.84628			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.89631			100.86368			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.88908			100.85672			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.81936			100.80324			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.02500	109.52137		8.06500	109.43241			32,100,000.00	4,000	1,200,000.00
TL20	On 22/02/2020	Spot Bond		7.54000	95.04965		7.56500	94.91162			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.74500	107.65353		7.78000	107.50242			69,705,000.00	9,000	1,002,409,000.00
TN20	On 17/09/2020	Spot Bond		8.51000	114.69899		8.52500	114.58916			41,554,483,180.00	4,883,018	262,010,018.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		8.85500	115.81666		8.88000	115.60925			0.00	0	77,200,000.00
TN25	On 19/08/2025	Spot Bond		9.16500	102.28145		9.18500	102.11001			733,200,000,000.00	80,000,000	189,500,000.00
TN27	On 14/11/2027	Spot Bond		9.23000	99.61290		9.26000	99.35795			175,370,000.00	19,000	14,919,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.88631			101.86996			0.00	600,000	300,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.22464			100.20861			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.98297			99.96594			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.98253			99.96497			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.98238			99.96478			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	99.97974			99.95960			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	99.97448			99.94910			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.67167			100.65567			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.69887			100.68219			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.71516			100.69807			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.37549		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.36612		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.36809		100.00000	10.34136			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	97.40193			97.38717			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	99.07332			99.05884			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	96.38490			96.37021			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.88464			98.87034			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	96.28974			96.27514			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.69659			98.68243			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	96.06906			96.05471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond		0.00000	95.78495			95.77032			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	98.00879			97.99404			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.80712			97.79230			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	101.34219			101.32760			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	101.31301			101.29842			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	101.24007			101.22548			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.54557			100.53083			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.51685			100.50208			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.48641			100.47167			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.44219			100.42745			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.20674			100.19197			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.08832		100.00000	80.21978			0.00	479,000,000	367,000,000.00
TWC025	On 14/11/2013	Spot Bond		100.00000	79.86871		100.00000	99.99993			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	101.55644			101.53952			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.51781			100.50055			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	101.34723			101.33259			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.43973			100.42507			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.92000	114.41784		8.93500	114.30455			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	101.03043			101.01402			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.53062			100.51080			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.82774			100.80615			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.14500	107.70854		9.18000	107.56305			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	82.53563		100.00000	82.35262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000		82.62688	100.00000	82.44367				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		82.65729	100.00000	82.47401				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.70937		100.69427				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.74477		100.72984				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.02137		100.08271				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.02516		100.08580				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.02540		100.08601				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.83543		100.81855				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.86105		100.84362				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		101.14265		101.12800				0.00	0	12,000,000.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		130.55000		132.02000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.43500		117.84123	6.47500	117.71045				0.00	0	92,000,000.00
WS05	On 01/08/2018	Spot Bond	0.35000		241.90279	0.33000	242.14138				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.47500		106.08960	6.51500	106.00269				0.00	0	500,000.00
WSP2	On 28/05/2017	Spot Bond	7.31000		107.39299	7.34500	107.25411				0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.59500		108.36995	7.63000	108.18009				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.99000		107.09993	8.01500	106.94388				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.06000		107.24572	8.07500	107.13425				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.34000		99.75190	5.37000	99.73588				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.40000		98.42732	5.43000	98.40431				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.02500		89.45255	6.06500	89.37285				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.39000		96.71292	5.42000	96.68104				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.40000		95.43086	5.43000	95.39251				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95500		87.99035	5.99500	87.90168				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.38000		93.36351	5.41000	93.31470				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.02500	89.43812	6.06500	89.35834				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.98500	65.65763	7.02000	65.50944				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.07994	100.00000	12.05702				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04864	100.00000	0.04855				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.07994	100.00000	12.05702				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.36716	100.00000	32.30575				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.11323	100.00000	33.05040				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.04276	100.00000	30.98387				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.04276	100.00000	30.98387				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.43524	100.00000	29.37940				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.43524	100.00000	29.37940				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.85802	100.00000	27.80516				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.85802	100.00000	27.80516				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.58044	100.00000	15.55088				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.71762	100.00000	14.68970				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.84988	100.00000	13.82360				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.84988	100.00000	13.82360				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA027		On 20/07/2016	Spot Bond	100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	12.38187	100.00000	12.35838			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.65184	100.00000	11.62974			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>353,451,583,469,875.00</b>	<b>12,176,256,541</b>	<b>04 332 623 768.00</b>
<b>Grand Total:</b>										<b>353,454,067,023,869.00</b>	<b>12,176,498,065</b>	<b>04 334 644 925.00</b>