



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 09/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 11/07/2013	Any day expiry	10.06730	10.06730	10.19970	10.19970			18.61	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call 28.61300	0.02861	93.91270	0.09391	28.613	21.65	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put 121.31300	0.12131	54.21270	0.05421	121.313	21.65	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call 22.96470	0.02296	75.88300	0.07588	22.965	22.48	0.00	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put 145.66470	0.14566	66.18300	0.06618	145.665	22.48	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call 144.76980	0.14477	270.04540	0.27005	144.770	20.71	0.00	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put 17.46980	0.01747	10.34540	0.01035	17.470	20.71	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call 33.16790	0.03317	106.95910	0.10696	33.168	21.10	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put 105.86790	0.10587	47.25910	0.04726	105.868	21.10	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call 30.80390	0.03080	100.33730	0.10034	30.804	21.38	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put 113.50390	0.11350	50.63730	0.05064	113.504	21.38	0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06730	10.06730	10.06730	10.06730				30,201,900.00	3,000	3,000.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Call 7.30000	0.00730	0.00000	0.00000	7.300		0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Put 0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.08160	10.08160	10.21470	10.21470			16.95	11,160,710.00	1,100	150.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call 72.33280	0.07233	121.76370	0.12176	72.333	18.85	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put 250.73280	0.25073	167.06370	0.16706	250.733	18.85	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call 873.43630	0.87344	1,006.46430	1.00646	873.436	21.62	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put 1.83630	0.00184	1.76430	0.00176	1.836	21.62	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call 320.00590	0.32001	438.14250	0.43814	320.006	18.04	0.00	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put 38.40590	0.03841	23.44250	0.02344	38.406	18.04	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call 883.34380	0.88334	1,016.39320	1.01639	883.344	21.70	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put 1.74380	0.00174	1.69320	0.00169	1.744	21.70	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call 119.21640	0.11922	198.96100	0.19896	119.216	17.49	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put 147.61640	0.14762	94.26100	0.09426	147.616	17.49	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call 1,781.63550	1.78164	1,914.73680	1.91474	1,781.635	29.80	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put 0.03550	0.00004	0.03680	0.00004	0.035	29.80	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call 893.25590	0.89326	1,026.32110	1.02632	893.256	21.77	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put 1.65590	0.00166	1.62110	0.00162	1.656	21.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.08730	10.08730	10.22070	10.22070			17.26	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call 1,048.94480	1.04894	1,182.04810	1.18205	1,048.945	22.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put 1.64480	0.00164	1.34810	0.00135	1.645	22.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call 743.53220	0.74353	875.36410	0.87536	743.532	19.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put 6.23220	0.00623	4.66410	0.00466	6.232	19.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2013	Any day expiry	8.30	Call	1,787.38040	1.78738		1,920.77810	1.92078	1,787.380	27.71	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.30	Put	0.08040	0.00008	0.07810	0.00008		0.080	27.71	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.40	Call	1,687.41990	1.68742	1,820.81410	1.82081		1,687.420	26.94	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.40	Put	0.11990	0.00012	0.11410	0.00011		0.120	26.94	0.00	0	7,500.00
\$ / R	On	26/07/2013	Any day expiry	9.70	Call	418.78230	0.41878	539.82980	0.53983		418.782	17.99	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.70	Put	31.48230	0.03148	19.12980	0.01913		31.482	17.99	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.05	Call	1,039.01500	1.03901	1,172.10210	1.17210		1,039.015	21.97	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.05	Put	1.71500	0.00172	1.40210	0.00140		1.715	21.97	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.06	Call	1,029.09030	1.02909	1,162.15830	1.16216		1,029.090	21.90	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.06	Put	1.79030	0.00179	1.45830	0.00146		1.790	21.90	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	10.20	Call	110.08860	0.11009	170.33130	0.17033		110.089	18.34	0.00	0	7,500.00
\$ / R	On	26/07/2013	Any day expiry	10.20	Put	222.78860	0.22279	149.63130	0.14963		222.789	18.34	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.51	Call	589.66500	0.58967	719.62550	0.71963		589.665	18.59	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.51	Put	12.36500	0.01236	8.92550	0.00893		12.365	18.59	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.60	Call	506.41420	0.50641	633.52820	0.63353		506.414	18.20	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.60	Put	19.11420	0.01911	12.82820	0.01283		19.114	18.20	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.20	Call	1,887.35400	1.88735	2,020.75350	2.02075		1,887.354	28.47	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.20	Put	0.05400	0.00005	0.05350	0.00005		0.054	28.47	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.25	Call	1,837.36590	1.83737	1,970.76460	1.97076		1,837.366	28.09	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.25	Put	0.06590	0.00007	0.06460	0.00006		0.066	28.09	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.85	Call	298.96700	0.29897	410.03990	0.41004		298.967	17.68	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	9.85	Put	61.66700	0.06167	39.33990	0.03934		61.667	17.68	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.10	Call	1,987.33640	1.98734	2,120.73860	2.12074		1,987.336	29.24	0.00	0	0.00
\$ / R	On	26/07/2013	Any day expiry	8.10	Put	0.03640	0.00004	0.03860	0.00004		0.036	29.24	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry			10.09460	10.09460	10.22820	10.22820			17.25	0.00	0	50,000.00
\$ / R	On	31/07/2013	Any day expiry	9.11	Call	987.10630	0.98711	1,120.15130	1.12015		987.106	19.37	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry	9.11	Put	2.50630	0.00251	1.95130	0.00195		2.506	19.37	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry	9.09	Call	1,006.89850	1.00690	1,140.01220	1.14001		1,006.899	19.49	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry	9.09	Put	2.29850	0.00230	1.81220	0.00181		2.298	19.49	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry	9.10	Call	996.98980	0.99699	1,130.08040	1.13008		996.990	19.42	0.00	0	0.00
\$ / R	On	31/07/2013	Any day expiry	9.10	Put	2.38980	0.00239	1.88040	0.00188		2.390	19.42	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry			10.13180	10.13180	10.26640	10.26640			16.80	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.24	Call	905.17300	0.90517	1,036.05700	1.03606		905.173	15.99	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.24	Put	13.37300	0.01337	9.65700	0.00966		13.373	15.99	0.00	0	2,200.00
\$ / R	On	26/08/2013	Any day expiry	9.29	Call	858.26860	0.85827	988.20210	0.98820		858.269	15.95	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.29	Put	16.46860	0.01647	11.80210	0.01180		16.469	15.95	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.30	Call	848.95570	0.84896	978.70750	0.97871		848.956	15.95	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.30	Put	17.15570	0.01716	12.30750	0.01231		17.156	15.95	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.31	Call	839.66640	0.83967	969.23130	0.96923		839.666	15.94	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.31	Put	17.86640	0.01787	12.83130	0.01283		17.866	15.94	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.51	Call	659.95760	0.65996	784.40120	0.78440		659.958	15.80	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.51	Put	38.15760	0.03816	28.00120	0.02800		38.158	15.80	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.60	Call	583.79950	0.58380	704.93390	0.70493		583.799	15.73	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.60	Put	51.99950	0.05200	38.53390	0.03853		51.999	15.73	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.30	Call	1,832.46160	1.83246	1,966.98520	1.96699		1,832.462	20.20	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.30	Put	0.66160	0.00066	0.58520	0.00059		0.662	20.20	0.00	0	7,500.00
\$ / R	On	26/08/2013	Any day expiry	9.70	Call	506.58690	0.50659	620.14570	0.62015		506.587	15.95	0.00	0	7,500.00
\$ / R	On	26/08/2013	Any day expiry	9.70	Put	74.78690	0.07479	53.74570	0.05375		74.787	15.95	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	9.84	Call	408.86940	0.40887	511.57110	0.51157		408.869	16.25	0.00	0	4,400.00
\$ / R	On	26/08/2013	Any day expiry	9.84	Put	117.06940	0.11707	85.17110	0.08517		117.069	16.25	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.20	Call	1,932.29340	1.93229	2,066.83360	2.06683		1,932.293	20.72	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.20	Put	0.49340	0.00049	0.43360	0.00043		0.493	20.72	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.25	Call	1,882.37130	1.88237	2,016.90380	2.01690		1,882.371	20.46	0.00	0	0.00
\$ / R	On	26/08/2013	Any day expiry	8.25	Put	0.57130	0.00057	0.50380	0.00050		0.571	20.46	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future			10.16160	10.16160	10.29660	10.29660			16.87	0.00	46,111	655,158.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,319.68240	1.31968	1,453.36440	1.45336		1,319.682	16.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	8.08240	0.00808	6.76440	0.00676		8.082	16.90	0.00	0	2,193.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	892.32150	0.89232	1,019.70340	1.01970	892.321	15.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	30.72150	0.03072	23.10340	0.02310	30.722	15.75	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,417.74740	1.41775	1,551.76010	1.55176	1,417.747	17.27	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	6.14740	0.00615	5.16010	0.00516	6.147	17.27	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,368.65100	1.36865	1,502.50990	1.50251	1,368.651	17.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	7.05100	0.00705	5.90990	0.00591	7.051	17.08	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	719.30340	0.71930	840.67510	0.84068	719.303	15.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	57.70340	0.05770	44.07510	0.04408	57.703	15.74	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	1,173.73050	1.17373	1,306.70070	1.30670	1,173.731	16.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	12.13050	0.01213	10.10070	0.01010	12.130	16.33	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	983.30910	0.98331	1,113.66340	1.11366	983.309	15.76	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	21.70910	0.02171	17.06340	0.01706	21.709	15.76	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	599.49050	0.59949	714.59610	0.71460	599.491	15.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	87.89050	0.08789	67.99610	0.06800	87.890	15.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	847.84770	0.84785	973.95980	0.97396	847.848	15.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	36.24770	0.03625	27.35980	0.02736	36.248	15.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	804.14110	0.80414	928.83320	0.92883	804.141	15.74	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	42.54110	0.04254	32.23320	0.03223	42.541	15.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	528.74510	0.52875	635.36430	0.63536	528.745	15.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	117.14510	0.11715	88.76430	0.08876	117.145	15.95	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	678.30580	0.67831	797.76520	0.79777	678.306	15.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	66.70580	0.06671	51.16520	0.05117	66.706	15.73	0.00	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	607.16080	0.60716	722.74450	0.72274	607.161	15.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	85.56080	0.08556	66.14450	0.06614	85.561	15.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	433.29560	0.43330	528.42230	0.52842	433.296	16.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	171.69560	0.17170	131.82230	0.13182	171.696	16.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	592.16870	0.59217	706.48820	0.70649	592.169	15.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	90.56870	0.09057	69.88820	0.06989	90.569	15.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	563.42370	0.56342	674.45870	0.67446	563.424	15.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	101.82370	0.10182	77.85870	0.07786	101.824	15.84	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	326.26040	0.32626	407.19100	0.40719	326.260	16.76	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	264.66040	0.26466	210.59100	0.21059	264.660	16.76	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	495.48650	0.49549	597.36690	0.59737	495.487	16.07	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	133.88650	0.13389	100.76690	0.10077	133.886	16.07	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	463.66560	0.46367	562.20830	0.56221	463.666	16.18	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	152.06560	0.15207	115.60830	0.11561	152.066	16.18	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	282.34170	0.28234	354.92840	0.35493	282.342	17.06	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	320.74170	0.32074	258.32840	0.25833	320.742	17.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	376.91130	0.37691	465.00810	0.46501	376.911	16.53	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	215.31130	0.21531	168.40810	0.16841	215.311	16.53	0.00	0	26,069.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	345.84270	0.34584	429.64560	0.42965	345.843	16.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	244.24270	0.24424	193.04560	0.19305	244.243	16.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	237.92370	0.23792	299.77620	0.29978	237.924	17.50	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	396.32370	0.39632	323.17620	0.32318	396.324	17.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	316.80320	0.31680	396.29780	0.39630	316.803	16.81	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	275.20320	0.27520	219.69780	0.21970	275.203	16.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	303.02830	0.30303	380.37240	0.38037	303.028	16.87	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	291.42830	0.29143	233.77240	0.23377	291.428	16.87	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	159.02180	0.15902	203.56590	0.20357	159.022	18.52	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	597.42180	0.59742	506.96590	0.50697	597.422	18.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	255.56590	0.25557	321.57370	0.32157	255.566	17.31	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	363.96590	0.36397	294.97370	0.29497	363.966	17.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	244.83600	0.24484	308.07010	0.30807	244.836	17.42	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	383.23600	0.38324	311.47010	0.31147	383.236	17.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	128.95530	0.12896	165.19930	0.16520	128.955	19.12	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	717.35530	0.71736	618.59930	0.61860	717.355	19.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	212.09850	0.21210	268.60980	0.26861	212.098	17.79	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	16/09/2013		Foreign Exchange Future	10.40	Put	450.49850	0.45050	372.00980	0.37201	450.498	17.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	183.65110	0.18365	233.92160	0.23392	183.651	18.16	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	522.05110	0.52205	437.32160	0.43732	522.051	18.16	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	62.89940	0.06290	80.55540	0.08056	62.899	21.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,201.29940	1.20130	1,083.95540	1.08396	1,201.299	21.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	147.99760	0.14800	189.87690	0.18988	147.998	18.71	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	636.39760	0.63640	543.27690	0.54328	636.398	18.71	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	138.11690	0.13812	177.10520	0.17711	138.117	18.91	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	676.51690	0.67652	580.50520	0.58051	676.517	18.91	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	22.96800	0.02297	28.10790	0.02811	22.968	25.41	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,111.36800	2.11137	1,981.50790	1.98151	2,111.368	25.41	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	120.45690	0.12046	154.11230	0.15411	120.457	19.33	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	758.85690	0.75886	657.51230	0.65751	758.857	19.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	92.21220	0.09221	118.18200	0.11818	92.212	20.16	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	930.61220	0.93061	821.58200	0.82158	930.612	20.16	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	20.95530	0.02096	24.09100	0.02409	20.955	27.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,359.35530	2.35936	2,227.49100	2.22749	2,359.355	27.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	44.00320	0.04400	56.16240	0.05616	44.003	22.62	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,482.40320	1.48240	1,359.56240	1.35956	1,482.403	22.62	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	31.67010	0.03167	40.16990	0.04017	31.670	23.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,770.07010	1.77007	1,643.56990	1.64357	1,770.070	23.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,861.73670	2.86174	2,996.74330	2.99674	2,861.737	23.44	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.13670	0.00014	0.14330	0.00014	0.137	23.44	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,664.67180	1.66467	1,799.19250	1.79919	1,664.672	18.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	3.07180	0.00307	2.59250	0.00259	3.072	18.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,466.95670	1.46696	1,601.10240	1.60110	1,466.957	17.46	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	5.35670	0.00536	4.50240	0.00450	5.357	17.46	0.00	0	12,000.00
\$ / R	On	23/09/2013		Any day expiry			10.17160	10.17160	10.30670	10.30670		16.88	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Call	898.33120	0.89833	1,024.32170	1.02432	898.331	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Put	36.73120	0.03673	27.62170	0.02762	36.731	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Call	464.95740	0.46496	559.90790	0.55991	464.957	16.26	0.00	0	2,400.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Put	173.35740	0.17336	133.20790	0.13321	173.357	16.26	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Call	924.99620	0.92500	1,051.74950	1.05175	924.996	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Put	33.39620	0.03340	25.04950	0.02505	33.396	15.75	0.00	0	1,200.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Call	916.07990	0.91608	1,042.58440	1.04258	916.080	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Put	34.47990	0.03448	25.88440	0.02588	34.480	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Call	907.19090	0.90719	1,033.44120	1.03344	907.191	15.75	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Put	35.59090	0.03559	26.74120	0.02674	35.591	15.75	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry			10.17580	10.17580	10.31100	10.31100		16.90	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Call	949.26090	0.94926	1,076.07320	1.07607	949.261	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Put	33.46090	0.03346	25.07320	0.02507	33.461	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Call	590.07460	0.59007	698.85570	0.69886	590.075	15.88	0.00	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Put	114.27460	0.11427	87.85570	0.08786	114.275	15.88	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Call	967.20050	0.96720	1,094.70070	1.09470	967.201	15.78	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Put	31.40050	0.03140	23.70070	0.02370	31.401	15.78	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Call	958.21790	0.95822	1,085.27910	1.08528	958.218	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Put	32.41790	0.03242	24.27910	0.02428	32.418	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Call	1,878.35320	1.87835	2,013.13070	2.01313	1,878.353	18.67	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Put	2.55320	0.00255	2.13070	0.00213	2.553	18.67	0.00	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Call	735.28200	0.73528	854.26160	0.85426	735.282	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Put	69.48200	0.06948	53.26160	0.05326	69.482	15.77	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.60	Call	663.76090	0.66376	779.00860	0.77901	663.761	15.76	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.60	Put	87.96090	0.08796	68.00860	0.06801	87.961	15.76	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.20	Call	1,977.74140	1.97774	2,112.67210	2.11267	1,977.741	19.01	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.20	Put	1.94140	0.00194	1.67210	0.00167	1.941	19.01	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.25	Call	1,928.02710	1.92803	2,062.86090	2.06286	1,928.027	18.84	0.00	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.25	Put	2.22710	0.00223	1.86090	0.00186	2.227	18.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/10/2013	Any day expiry			10.21310		10.21310		10.34900	10.34900		16.99	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	875.85250		0.87585	995.55490	0.99555	875.853		15.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	72.75250		0.07275	56.55490	0.05655	72.753		15.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	827.16840		0.82717	944.71910	0.94472	827.168		15.74	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	84.06840		0.08407	65.71910	0.06572	84.068		15.74	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	437.71900		0.43772	517.73980	0.51774	437.719		16.67	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	294.61900		0.29462	238.73980	0.23874	294.619		16.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	892.34890		0.89235	1,012.73110	1.01273	892.349		15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	69.24890		0.06925	53.73110	0.05373	69.249		15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	884.08430		0.88408	1,004.12900	1.00413	884.084		15.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	70.98430		0.07098	55.12900	0.05513	70.984		15.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.21740		10.21740	10.35340	10.35340			17.02	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	771.84370		0.77184	886.13000	0.88613	771.844		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	104.44370		0.10444	82.73000	0.08273	104.444		15.79	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	431.46230		0.43146	509.83040	0.50983	431.462		16.78	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	314.06230		0.31406	256.43040	0.25643	314.062		16.78	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	818.65880		0.81866	935.31000	0.93531	818.659		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	91.25880		0.09126	71.91000	0.07191	91.259		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	810.76500		0.81076	927.03460	0.92703	810.765		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	93.36500		0.09336	73.63460	0.07363	93.365		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	802.90850		0.80291	918.79050	0.91879	802.909		15.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	95.50850		0.09551	75.39050	0.07539	95.509		15.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.22180		10.22180	10.35790	10.35790			16.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	740.04440		0.74004	852.21350	0.85221	740.044		15.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	118.24440		0.11824	94.31350	0.09431	118.244		15.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	667.05950		0.66706	774.76150	0.77476	667.059		15.76	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	145.25950		0.14526	116.86150	0.11686	145.260		15.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	864.67610		0.86468	983.09520	0.98310	864.676		15.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	82.87610		0.08288	65.19520	0.06520	82.876		15.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	856.62110		0.85662	974.68300	0.97468	856.621		15.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	84.82110		0.08482	66.78300	0.06678	84.821		15.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,976.30380		1.97630	2,111.78050	2.11178	1,976.304		17.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.50380		0.00450	3.88050	0.00388	4.504		17.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,926.95230		1.92695	2,062.17670	2.06218	1,926.952		17.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	5.15230		0.00515	4.27670	0.00428	5.152		17.63	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	872.76470		0.87276	991.53650	0.99154	872.765		15.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	80.96470		0.08096	63.63650	0.06364	80.965		15.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.26540		10.26540	10.40250	10.40250			17.08	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	930.49100		0.93049	1,047.77840	1.04778	930.491		15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	105.09100		0.10509	85.27840	0.08528	105.091		15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	922.64190		0.92264	1,039.58800	1.03959	922.642		15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	107.24190		0.10724	87.08800	0.08709	107.242		15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	737.42240		0.73742	844.70960	0.84471	737.422		15.83	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	172.02240		0.17202	142.20960	0.14221	172.022		15.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,976.10100		1.97610	2,111.64400	2.11164	1,976.101		17.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	10.70100		0.01070	9.14400	0.00914	10.701		17.81	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	938.37020		0.93837	1,055.99710	1.05600	938.370		15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	102.97020		0.10297	83.49710	0.08350	102.970		15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.28870		10.28870	10.42640	10.42640			17.18	0.00	10,076	87,775.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,432.28250		1.43228	1,563.76680	1.56377	1,432.283		16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	43.58250		0.04358	37.36680	0.03737	43.583		16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,406.58690		1.40659	1,537.73330	1.53773	1,406.587		16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	45.78690		0.04579	39.23330	0.03923	45.787		16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,360.78600		1.36079	1,491.28850	1.49129	1,360.786		16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	49.98600		0.04999	42.78850	0.04279	49.986		16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,340.64820		1.34065	1,470.84970	1.47085	1,340.648		16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	51.94820		0.05195	44.44970	0.04445	51.948		16.31	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,315.32210		1.31532	1,445.12880	1.44513	1,315.322	16.25	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	54.52210		0.05452	46.62880	0.04663	54.522	16.25	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,161.74460		1.16174	1,288.70440	1.28870	1,161.745	15.87	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	73.04460		0.07304	62.30440	0.06230	73.045	15.87	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	881.40620		0.88141	994.08250	0.99408	881.406	15.84	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	142.70620		0.14271	117.68250	0.11768	142.706	15.84	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	844.71090		0.84471	955.39350	0.95539	844.711	15.85	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	156.01090		0.15601	128.99350	0.12899	156.011	15.85	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	780.80210		0.78080	887.70000	0.88770	780.802	15.87	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	182.10210		0.18210	151.30000	0.15130	182.102	15.87	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	773.87430		0.77387	880.33740	0.88034	773.874	15.87	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	185.17430		0.18517	153.93740	0.15394	185.174	15.87	0.00	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	706.56570		0.70657	808.51960	0.80852	706.566	15.90	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	217.86570		0.21787	182.11960	0.18212	217.866	15.90	0.00	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	677.04640		0.67705	773.87260	0.77387	677.046	16.02	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	238.34640		0.23835	197.47260	0.19747	238.346	16.02	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	594.79580		0.59480	680.83660	0.68084	594.796	16.41	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	306.09580		0.30610	254.43660	0.25444	306.096	16.41	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	545.01100		0.54501	625.60980	0.62561	545.011	16.67	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	356.31100		0.35631	299.20980	0.29921	356.311	16.67	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	469.15050		0.46915	540.70180	0.54070	469.151	17.10	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	450.45050		0.45045	384.30180	0.38430	450.451	17.10	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	456.85360		0.45685	526.85030	0.52685	456.854	17.18	2,060,200.00	200	200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	468.15360		0.46815	400.45030	0.40045	468.154	17.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	419.13770		0.41914	483.03410	0.48303	419.138	17.47	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	530.43770		0.53044	456.63410	0.45663	530.438	17.47	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	368.60980		0.36861	425.44810	0.42545	368.610	17.92	0.00	0	6.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	629.90980		0.62991	549.04810	0.54905	629.910	17.92	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	353.26060		0.35326	407.87280	0.40787	353.261	18.07	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	664.56060		0.66456	581.47280	0.58147	664.561	18.07	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	324.63310		0.32463	374.99040	0.37499	324.633	18.36	0.00	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	735.93310		0.73593	648.59040	0.64859	735.933	18.36	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	298.57680		0.29858	344.94250	0.34494	298.577	18.66	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	809.87680		0.80988	718.54250	0.71854	809.877	18.66	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	254.02060		0.25402	292.98890	0.29299	254.021	19.28	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	965.32060		0.96532	866.58890	0.86659	965.321	19.28	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	217.23930		0.21724	250.31620	0.25032	217.239	19.90	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,128.53930		1.12854	1,023.91620	1.02392	1,128.539	19.90	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	193.92370		0.19392	223.17410	0.22317	193.924	20.36	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,255.22370		1.25522	1,146.77410	1.14677	1,255.224	20.36	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	173.48830		0.17349	199.52250	0.19952	173.488	20.81	0.00	0	16,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,384.78830		1.38479	1,273.12250	1.27312	1,384.788	20.81	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	150.35500		0.15036	172.54590	0.17255	150.355	21.42	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,561.65500		1.56166	1,446.14590	1.44615	1,561.655	21.42	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	122.76460		0.12276	140.31130	0.14031	122.765	22.33	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,834.06460		1.83406	1,713.91130	1.71391	1,834.065	22.33	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,571.97660		1.57198	1,705.03090	1.70503	1,571.977	16.86	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	33.27660		0.03328	28.63090	0.02863	33.277	16.86	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	98.71660		0.09872	112.17350	0.11217	98.717	23.39	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,160.01660		2.16002	2,035.77350	2.03577	2,160.017	23.39	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	95.99190		0.09599	102.51680	0.10252	95.992	24.24	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,307.29190		2.30729	2,176.11680	2.17612	2,307.292	24.24	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,891.10770		2.89111	3,028.50030	3.02850	2,891.108	20.21	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.40770		0.00241	2.10030	0.00210	2.408	20.21	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,296.68530		2.29669	2,433.40920	2.43341	2,296.685	18.62	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.98530		0.00799	7.00920	0.00701	7.985	18.62	0.00	0	100.00	
\$ / R	On 23/12/2013	Any day expiry			10.30320		10.30320	10.44120	10.44120		17.12	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	865.02300	0.86502	975.70600	0.97571	865.023	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	161.82300	0.16182	134.50600	0.13451	161.823	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	857.79800	0.85780	968.12520	0.96813	857.798	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	164.59800	0.16460	136.92520	0.13693	164.598	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	872.27890	0.87228	983.31950	0.98332	872.279	15.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	159.07890	0.15908	132.11950	0.13212	159.079	15.79	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.35530	10.35530	10.49460	10.49460		17.15	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	471.75540	0.47176	534.31210	0.53431	471.755	17.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	626.45540	0.62646	549.71210	0.54971	626.455	17.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	468.32440	0.46832	530.46770	0.53047	468.324	17.62	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	633.02440	0.63302	555.86770	0.55587	633.024	17.62	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	464.92420	0.46492	526.65610	0.52666	464.924	17.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	639.62420	0.63962	562.05610	0.56206	639.624	17.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	630.25760	0.63026	710.73800	0.71074	630.258	16.55	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	394.95760	0.39496	336.13800	0.33614	394.958	16.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.39980	10.39980	10.54030	10.54030		17.24	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,395.58280	1.39558	1,524.35090	1.52435	1,395.583	16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	95.78280	0.09578	84.05090	0.08405	95.783	16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,386.91120	1.38691	1,515.51570	1.51552	1,386.911	15.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	97.11120	0.09711	85.21570	0.08522	97.111	15.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,404.27170	1.40427	1,533.19980	1.53320	1,404.272	16.03	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	94.47170	0.09447	82.89980	0.08290	94.472	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.42420	10.42420	10.56540	10.56540		17.20	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,298.05960	1.29806	1,425.31920	1.42532	1,298.060	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	123.85960	0.12386	109.91920	0.10992	123.860	15.69	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,039.10070	1.03910	1,149.50310	1.14950	1,039.101	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	204.90070	0.20490	174.10310	0.17410	204.901	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,032.12660	1.03213	1,142.17890	1.14218	1,032.127	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	207.92660	0.20793	176.77890	0.17678	207.927	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,025.18450	1.02518	1,134.88240	1.13488	1,025.184	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	210.98450	0.21098	179.48240	0.17948	210.985	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	964.02570	0.96403	1,070.47230	1.07047	964.026	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	239.82570	0.23983	205.07230	0.20507	239.826	15.77	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	931.09440	0.93109	1,035.68270	1.03568	931.094	15.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	256.89440	0.25689	220.28270	0.22028	256.894	15.80	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	604.09770	0.60410	675.06020	0.67506	604.098	17.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	579.89770	0.57990	509.66020	0.50966	579.898	17.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	566.41220	0.56641	633.31680	0.63332	566.412	17.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	642.21220	0.64221	567.91680	0.56792	642.212	17.45	2,100,200.00	200	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	531.35310	0.53135	0.00000	0.00000	531.353	17.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	707.15310	0.70715	0.00000	0.00000	707.153	17.71	2,120,200.00	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	514.76320	0.51476	576.00720	0.57601	514.763	17.84	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	740.56320	0.74056	660.60720	0.66061	740.563	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	414.70410	0.41470	464.00040	0.46400	414.704	18.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	990.50410	0.99050	898.60040	0.89860	990.504	18.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	390.86670	0.39087	0.00000	0.00000	390.867	19.00	2,220,200.00	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,066.66670	1.06667	0.00000	0.00000	1,066.667	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	379.60550	0.37961	424.21330	0.42421	379.606	19.14	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,105.40550	1.10541	1,008.81330	1.00881	1,105.406	19.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	358.32340	0.35832	400.23340	0.40023	358.323	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,184.12340	1.18412	1,084.83340	1.08483	1,184.123	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	311.46230	0.31146	347.49870	0.34750	311.462	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,387.26230	1.38726	1,282.09870	1.28210	1,387.262	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	271.93700	0.27194	303.12450	0.30312	271.937	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,597.73700	1.59774	1,487.72450	1.48772	1,597.737	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	239.03660	0.23904	265.80800	0.26581	239.037	21.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,814.83660	1.81484	1,700.40800	1.70041	1,814.837	21.33	0.00	0	0.00

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	12.25	Call	211.57610	0.21158	234.60190	0.23460	211.576	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,037.37610	2.03738	1,919.20190	1.91920	2,037.376	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,782.46230	1.78246	1,916.54880	1.91655	1,782.462	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	58.26230	0.05826	51.14880	0.05115	58.262	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	188.58740	0.18859	208.43450	0.20843	188.587	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,264.38740	2.26439	2,143.03450	2.14303	2,264.387	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	183.05810	0.18306	193.16040	0.19316	183.058	23.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,458.85810	2.45886	2,327.76040	2.32776	2,458.858	23.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,738.81780	2.73882	2,878.84940	2.87885	2,738.818	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.61780	0.01462	13.44940	0.01345	14.618	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,252.28020	2.25228	2,391.05160	2.39105	2,252.280	17.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	28.08020	0.02808	25.65160	0.02565	28.080	17.59	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.42710	10.42710	10.56830	10.56830		17.20	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,429.71240	1.42971	1,559.22890	1.55923	1,429.712	15.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	102.61240	0.10261	90.92890	0.09093	102.612	15.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,421.08440	1.42108	1,550.46160	1.55046	1,421.084	15.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	103.98440	0.10398	92.16160	0.09216	103.984	15.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,438.35570	1.43836	1,568.01190	1.56801	1,438.356	15.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	101.25570	0.10126	89.71190	0.08971	101.256	15.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.52900	10.52900	10.67330	10.67330		17.30	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	943.14040	0.94314	1,040.99920	1.04100	943.140	15.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	364.14040	0.36414	317.69920	0.31770	364.140	15.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	937.33620	0.93734	1,034.81810	1.03482	937.336	15.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	368.33620	0.36834	321.51810	0.32152	368.336	15.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	948.97250	0.94897	1,047.21120	1.04721	948.973	15.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	359.97250	0.35997	313.91120	0.31391	359.973	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.55650	10.55650	10.70170	10.70170		17.38	0.00	3,920	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,505.21560	1.50522	1,634.47840	1.63448	1,505.216	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	148.71560	0.14872	132.77840	0.13278	148.716	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,203.49630	1.20350	1,318.72750	1.31873	1,203.496	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	236.99630	0.23700	207.02750	0.20703	236.996	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,196.71030	1.19671	1,310.98460	1.31098	1,196.710	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	240.21030	0.24021	209.28460	0.20928	240.210	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,189.94840	1.18995	1,303.26070	1.30326	1,189.948	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	243.44840	0.24345	211.56070	0.21156	243.448	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,098.18090	1.09818	1,204.26960	1.20427	1,098.181	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	291.68090	0.29168	252.56960	0.25257	291.681	15.71	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,066.71270	1.06671	1,171.14580	1.17115	1,066.713	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	310.21270	0.31021	269.44580	0.26945	310.213	15.76	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	620.94200	0.62094	682.89550	0.68290	620.942	17.96	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	864.44200	0.86444	781.19550	0.78120	864.442	17.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	422.36630	0.42237	462.73590	0.46274	422.366	19.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,465.86630	1.46587	1,361.03590	1.36104	1,465.866	19.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	369.75200	0.36975	404.83210	0.40483	369.752	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,713.25200	1.71325	1,603.13210	1.60313	1,713.252	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	326.20580	0.32621	356.31490	0.35631	326.206	21.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,969.70580	1.96971	1,854.61490	1.85461	1,969.706	21.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	290.05550	0.29006	315.97260	0.31597	290.055	21.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,233.55550	2.23356	2,114.27260	2.11427	2,233.555	21.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	265.89990	0.26590	275.43650	0.27544	265.900	23.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,609.39990	2.60940	2,473.73650	2.47374	2,609.400	23.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,162.81150	2.16281	2,303.34050	2.30334	2,162.811	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	56.31150	0.05631	51.64050	0.05164	56.311	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,891.30310	1.89130	2,027.01930	2.02702	1,891.303	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	84.80310	0.08480	75.31930	0.07532	84.803	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,673.23170	1.67323	1,805.67970	1.80568	1,673.232	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	116.73170	0.11673	103.97970	0.10398	116.732	15.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.62650		10.62650		10.77100	10.77100		17.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,304.19050		2.30411	2,442.40200	2.44240	2,304.110	2,304.110	16.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	77.60950		0.07761	71.40200	0.07140	77.609	77.609	16.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,866.40210		1.86640	1,996.38690	1.99639	1,866.402	1,866.402	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	139.90210		0.13990	125.38690	0.12539	139.902	139.902	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	947.25190		0.94725	1,024.95190	1.02495	947.252	947.252	16.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	610.75190		0.61075	543.95190	0.54395	610.752	610.752	16.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	943.00410		0.94300	1,020.35720	1.02036	943.004	943.004	16.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	616.50410		0.61650	549.35720	0.54936	616.504	616.504	16.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,773.07830		2.77308	2,913.90690	2.91391	2,773.078	2,773.078	17.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	46.57830		0.04658	42.90690	0.04291	46.578	46.578	17.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	706.30270		0.70630	766.57730	0.76658	706.303	706.303	18.34	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,029.80270		1.02980	945.57730	0.94558	1,029.803	1,029.803	18.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	445.07920		0.44508	480.94790	0.48095	445.079	445.079	20.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,918.57920		1.91858	1,809.94790	1.80995	1,918.579	1,918.579	20.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,140.04470		1.14004	1,237.86830	1.23787	1,140.045	1,140.045	16.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	413.54470		0.41354	366.86830	0.36687	413.545	413.545	16.15	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	373.93150		0.37393	402.55330	0.40255	373.932	373.932	21.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,347.43150		2.34743	2,231.55330	2.23155	2,347.431	2,347.431	21.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	342.45260		0.34245	353.01960	0.35302	342.453	342.453	23.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,865.95260		2.86595	2,732.01960	2.73202	2,865.953	2,865.953	23.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	938.77570		0.93878	1,015.78740	1.01579	938.776	938.776	16.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	622.27570		0.62228	554.78740	0.55479	622.276	622.276	16.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.66270		10.66270	10.80620	10.80620			17.93	0.00	3,920	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,186.65070		1.18665	1,278.80260	1.27880	1,186.651	1,186.651	16.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	523.95070		0.52395	472.60260	0.47260	523.951	523.951	16.54	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	795.16370		0.79516	855.81990	0.85582	795.164	795.164	18.53	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,132.46370		1.13246	1,049.61990	1.04962	1,132.464	1,132.464	18.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,233.32780		2.23333	2,366.32370	2.36632	2,233.328	2,233.328	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	120.62780		0.12063	110.12370	0.11012	120.628	120.628	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,417.19290		1.41719	1,527.56420	1.52756	1,417.193	1,417.193	16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	354.49290		0.35449	321.36420	0.32136	354.493	354.493	16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,732.84900		2.73285	2,871.05260	2.87105	2,732.849	2,732.849	17.23	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	70.14900		0.07015	64.85260	0.06485	70.149	70.149	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,321.12860		2.32113	2,456.53160	2.45653	2,321.129	2,321.129	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	108.42860		0.10843	100.33160	0.10033	108.429	108.429	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,276.31300		2.27631	2,411.33020	2.41133	2,276.313	2,276.313	16.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	113.61300		0.11361	105.13020	0.10513	113.613	113.613	16.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.81370		10.81370	10.95280	10.95280			18.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,062.43740		2.06244	2,172.66220	2.17266	2,062.437	2,062.437	16.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	398.73740		0.39874	369.86220	0.36986	398.737	398.737	16.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,028.21870		2.02822	2,137.57380	2.13757	2,028.219	2,028.219	16.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	414.51870		0.41452	384.77380	0.38477	414.519	414.519	16.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,994.38680		1.99439	2,102.86790	2.10287	1,994.387	1,994.387	16.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	430.68680		0.43069	400.06790	0.40007	430.687	430.687	16.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.16160		10.16160	10.29660	10.29660			16.88	0.00	5	645.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	22,802.45280		0.22802	28,771.59330	0.28772	22,802.453	22,802.453	17.61	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	41,642.45280		0.41642	34,111.59330	0.34112	41,642.453	41,642.453	17.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Call	127,085.45180	1.27085	140,433.69690	1.40434	127,085.452	16.71	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Put	925.45180	0.00925	773.69690	0.00774	925.452	16.71	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Call	126,110.89800	1.26111	139,454.70970	1.39455	126,110.898	16.67	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Put	950.89800	0.00951	794.70970	0.00795	950.898	16.67	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Call	63,836.26730	0.63836	75,571.90450	0.75572	63,836.267	15.73	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Put	7,676.26730	0.07676	5,911.90450	0.05912	7,676.267	15.73	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Call	128,060.69530	1.28061	141,413.24480	1.41413	128,060.695	16.74	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Put	900.69530	0.00901	753.24480	0.00753	900.695	16.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Call	91,894.15950	0.91894	103,351.38940	1.03351	91,894.159	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Put	13,024.15950	0.13024	10,711.38940	0.10711	13,024.159	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Call	91,137.59050	0.91138	102,556.94030	1.02557	91,137.591	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Put	13,267.59050	0.13268	10,916.94030	0.10917	13,267.591	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	92,654.13310	0.92654	104,148.70830	1.04149	92,654.133	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	12,784.13310	0.12784	10,508.70830	0.10509	12,784.133	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.28870	10.28870	10.42640	10.42640		17.19	0.00	0	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	63,602.12140	0.63602	56,196.29220	0.56196	63,602.121	17.43	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.42420	10.42420	10.56540	10.56540		17.20	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	56,657.42870	0.56657	63,331.67570	0.63332	56,657.429	17.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	64,237.42870	0.64237	56,791.67570	0.56792	64,237.429	17.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	56,295.36430	0.56295	62,929.84480	0.62930	56,295.364	17.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	64,875.36430	0.64875	57,389.84480	0.57390	64,875.364	17.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	57,022.12140	0.57022	63,736.29220	0.63736	57,022.121	17.43	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future			15.06360	15.06360	15.37730	15.37730		15.85	0.00	706	27,061.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	586.13840	0.58614	800.16500	0.80016	586.138	15.63	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	262.53840	0.26254	162.86500	0.16287	262.538	15.63	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	580.20820	0.58021	793.09590	0.79310	580.208	15.64	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	266.60820	0.26661	165.79590	0.16580	266.608	15.64	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	574.31760	0.57432	786.06060	0.78606	574.318	15.64	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	270.71760	0.27072	168.76060	0.16876	270.718	15.64	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	799.85860	0.79986	996.65000	0.99665	799.859	15.68	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	465.15860	0.46516	343.15000	0.34315	465.159	15.68	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			15.24470	15.24470	15.56350	15.56350		16.05	0.00	257	9,322.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	810.38840	0.81039	1,008.87670	1.00888	810.388	15.66	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	455.68840	0.45569	335.37670	0.33538	455.688	15.66	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	805.10990	0.80511	1,002.74800	1.00275	805.110	15.67	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	460.40990	0.46041	339.24800	0.33925	460.410	15.67	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	305.90680	0.30591	231.26480	0.23126	305.907	15.07	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	1,438.65430	1.43865	1,688.63120	1.68863	1,438.654	15.07	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	308.95430	0.30895	233.73120	0.23373	308.954	15.07	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			15.43970	15.43970	15.76490	15.76490		16.09	0.00	0	2,129.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	1,452.57550	1.45258	1,703.71650	1.70372	1,452.575	15.06	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	302.87550	0.30288	228.81650	0.22882	302.875	15.06	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	1,445.60680	1.44561	1,696.16480	1.69616	1,445.607	15.07	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	820.05000	0.82005	961.55860	0.96156	820.050	16.69	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	1,237.55000	1.23755	1,046.95860	1.04696	1,237.550	16.69	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	816.74100	0.81674	957.75160	0.95775	816.741	16.70	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	1,244.24100	1.24424	1,053.15160	1.05315	1,244.241	16.70	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			15.63250	15.63250	15.96460	15.96460		16.15	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	823.37360	0.82337	965.38780	0.96539	823.374	16.68	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	1,230.87360	1.23087	1,040.78780	1.04079	1,230.874	16.68	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.11	Put	1,036.55530	0.01037	926.75730	0.00927	1,036.555	22.06	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future			0.10059	0.10059	0.10193	0.10193		18.57	0.00	0	269.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Call	1,079.71560	0.01080	1,209.50270	0.01210	1,079.716	17.10	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Put	20.91560	0.00021	16.20270	0.00016	20.916	17.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	353.25140	0.00353	429.47140	0.00429	353.251	18.57	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	294.45140	0.00294	236.17140	0.00236	294.451	18.57	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	95.35530	0.00095	120.05730	0.00120	95.355	22.06	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10191	0.10191	0.10329	0.10329		20.29	0.00	0	14,250.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,292.97380	0.01293	1,417.56010	0.01418	1,292.974	19.12	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	101.57380	0.00102	88.96010	0.00089	101.574	19.12	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	636.73370	0.00637	718.80610	0.00719	636.734	20.29	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	445.33370	0.00445	390.20610	0.00390	445.334	20.29	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	306.78990	0.00307	350.71680	0.00351	306.790	22.77	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	1,115.38990	0.01115	1,022.11680	0.01022	1,115.390	22.77	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				12.99570	12.99570	13.25090	13.25090		16.34	0.00	57	70,181.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Call	1,043.44520	1.04345	1,281.63470	1.28163	1,043.445	14.52	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Put	37.74520	0.03775	20.73470	0.02073	37.745	14.52	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Call	1,034.68050	1.03468	1,272.35620	1.27236	1,034.681	14.54	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Put	38.98050	0.03898	21.45620	0.02146	38.981	14.54	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Call	1,025.94520	1.02595	1,263.09740	1.26310	1,025.945	14.55	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Put	1,568.37300	1.56837	1,336.50420	1.33650	1,568.373	20.45	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	1,703.66830	1.70367	1,958.59390	1.95859	1,703.668	16.34	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	7.96830	0.00797	7.69390	0.00769	7.968	16.34	0.00	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Call	1,505.85420	1.50585	1,760.76030	1.76076	1,505.854	15.20	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Put	10.15420	0.01015	9.86030	0.00986	10.154	15.20	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Put	291.62110	0.29162	193.36660	0.19337	291.621	16.05	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Call	1,456.51700	1.45652	1,711.40970	1.71141	1,456.517	14.91	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Put	10.81700	0.01082	10.50970	0.01051	10.817	14.91	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Call	142.52340	0.14252	197.48730	0.19749	142.523	18.53	0.00	0	31,212.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Put	946.82340	0.94682	746.58730	0.74659	946.823	18.53	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Call	64.07300	0.06407	87.40420	0.08740	64.073	20.45	0.00	0	7,900.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	80.74550	0.08075	46.92110	0.04692	80.746	14.93	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Call	749.79820	0.74980	962.79300	0.96279	749.798	15.09	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Put	104.09820	0.10410	61.89300	0.06189	104.098	15.09	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Call	610.77060	0.61077	802.90270	0.80290	610.771	15.48	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Put	165.07060	0.16507	102.00270	0.10200	165.071	15.48	0.00	0	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Call	437.32110	0.43732	594.26660	0.59427	437.321	16.05	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Put	40.24520	0.04025	22.19740	0.02220	40.245	14.55	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Call	991.31600	0.99132	1,226.26920	1.22627	991.316	14.62	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Put	45.61600	0.04562	25.36920	0.02537	45.616	14.62	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Call	948.76170	0.94876	1,180.72520	1.18073	948.762	14.70	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Put	53.06170	0.05306	29.82520	0.02983	53.062	14.70	0.00	0	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	826.44550	0.82645	1,047.82110	1.04782	826.446	14.93	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry				12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Call	473.51730	0.47352	474.89480	0.47489	473.517	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Put	297.81730	0.29782	299.19480	0.29919	297.817	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Call	468.27340	0.46827	469.65520	0.46966	468.273	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Put	302.57340	0.30257	303.95520	0.30396	302.573	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Call	478.80750	0.47881	480.18050	0.48018	478.808	13.03	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Put	293.10750	0.29311	294.48050	0.29448	293.108	13.03	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	911.12110	0.91112	1,110.98430	1.11098	911.121	15.25	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	246.52110	0.24652	186.18430	0.18618	246.521	15.25	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	850.13290	0.85013	1,038.16410	1.03816	850.133	15.43	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	285.53290	0.28553	213.36410	0.21336	285.533	15.43	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	594.22110	0.59422	732.89920	0.73290	594.221	16.34	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	529.62110	0.52962	408.09920	0.40810	529.621	16.34	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	1,682.67490	1.68267	1,930.99750	1.93100	1,682.675	15.73	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	61.07490	0.06107	49.19750	0.04920	61.075	15.73	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,003.54830	2.00355	2,255.94080	2.25594	2,003.548	16.49	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	38.94830	0.03895	31.14080	0.03114	38.948	16.49	0.00	0	0.00

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	11.44	Call	1,775.23990		1.77524	2,024.92770	2.02493		1,775.240	15.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	53.63990		0.05364	43.12770	0.04313		53.640	15.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,728.84480		1.72884	1,977.87110	1.97787		1,728.845	15.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	57.24480		0.05724	46.07110	0.04607		57.245	15.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.16460		13.16460	13.42480	13.42480			16.44	0.00	100	32,064.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	310.89390		0.31089	241.77370	0.24177		310.894	15.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,152.80400		1.15280	1,349.34460	1.34934		1,152.804	15.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	314.40400		0.31440	244.64460	0.24464		314.404	15.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.34840		13.34840	13.61470	13.61470			16.52	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,165.80860		1.16581	1,363.62880	1.36363		1,165.809	15.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	307.40860		0.30741	238.92880	0.23893		307.409	15.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,159.29390		1.15929	1,356.47370	1.35647		1,159.294	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	764.49370		0.76449	879.38910	0.87939		764.494	17.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,034.29370		1.03429	876.48910	0.87649		1,034.294	17.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	761.14100		0.76114	875.51110	0.87551		761.141	17.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,040.94100		1.04094	882.61110	0.88261		1,040.941	17.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.53020		13.53020	13.80290	13.80290			16.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	767.86350		0.76786	883.26980	0.88327		767.864	17.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,027.66350		1.02766	870.36980	0.87037		1,027.664	17.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,099.35150		1.09935	951.77820	0.95178		1,099.351	16.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,102.43660		1.10244	1,226.61660	1.22662		1,102.437	16.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,105.83660		1.10584	957.81660	0.95782		1,105.837	16.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,098.65740		1.09866	1,222.67770	1.22268		1,098.657	16.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,112.05740		1.11206	963.87770	0.96388		1,112.057	16.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.69660		13.69660	13.96880	13.96880			16.94	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,105.95150		1.10595	1,230.57820	1.23058		1,105.951	16.92	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.63581		109.63581	109.63244	109.63244				0.00	0	0.00
2025	On 01/08/2013	Bond Future			0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,354.19000		8.35419	8,357.56000	8.35756		8,354.190		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,364.19000		8.36419	8,367.56000	8.36756		8,364.190		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,374.19000		8.37419	8,377.56000	8.37756		8,374.190		0.00	0	0.00
2038	On 01/08/2013	Bond Future			104.30946		104.30946	104.30440	104.30440				0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	10,680.54000		10.68054	10,685.60000	10.68560		10,680.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	10,690.54000		10.69054	10,695.60000	10.69560		10,690.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	10,700.54000		10.70054	10,705.60000	10.70560		10,700.540		0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.27154		106.27154	105.88121	105.88121				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	12,718.46000		12.71846	13,108.79000	13.10879		12,718.460		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	12,728.46000		12.72846	13,118.79000	13.11879		12,728.460		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	12,738.46000		12.73846	13,128.79000	13.12879		12,738.460		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			402.13600		402.13600	400.10600	400.10600				0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.80900		407.80900	405.75100	405.75100				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			476.88300		476.88300		473.45800	473.45800			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			483.61100		483.61100		480.13700	480.13700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.19500		429.19500		426.08000	426.08000			0.00	0	738.00
ALBI	On 07/11/2013	Index Future			435.25000		435.25000		432.09100	432.09100			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.25580		9.25580		9.35340	9.35340		13.81	0.00	0	8,439.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	202.01600	0.20202		251.51590	0.25152		202.016	13.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	246.21600	0.24622		198.11590	0.19812		246.216	13.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	20.69630	0.02070		24.29000	0.02429		20.696	16.45	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,064.89630	1.06490		970.89000	0.97089		1,064.896	16.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	434.49620	0.43450		510.99800	0.51100		434.496	13.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	54.45050	0.05445		45.96540	0.04597		54.451	13.25	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	441.77790	0.44178		519.70200	0.51970		441.778	13.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	75.97790	0.07598		56.30200	0.05630		75.978	13.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	78.69620	0.07870		57.59800	0.05760		78.696	13.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	427.28290	0.42728		503.18030	0.50318		427.283	13.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	81.48290	0.08148		59.78030	0.05978		81.483	13.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	783.60910	0.78361		877.44270	0.87744		783.609	15.27	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	27.80910	0.02781		24.04270	0.02404		27.809	15.27	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	510.25050	0.51025		599.36540	0.59937		510.251	13.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,053.20060	1.05320		1,148.80420	1.14880		1,053.201	13.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	36.80060	0.03680		34.20420	0.03420		36.801	13.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	793.58820	0.79359		875.65050	0.87565		793.588	13.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	77.18820	0.07719		61.05050	0.06105		77.188	13.38	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	346.74760	0.34675		399.43610	0.39944		346.748	13.90	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	330.34760	0.33035		284.83610	0.28484		330.348	13.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	231.98350	0.23198		270.02500	0.27003		231.983	14.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	515.58350	0.51558		455.42500	0.45542		515.583	14.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	84.18790	0.08419		100.14220	0.10014		84.188	15.45	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,067.78790	1.06779		985.54220	0.98554		1,067.788	15.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	57.60970	0.05761		67.99800	0.06800		57.610	16.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,341.20970	1.34121		1,253.39800	1.25340		1,341.210	16.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	280.66790	0.28067		324.66870	0.32467		280.668	14.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	424.26790	0.42427		370.06870	0.37007		424.268	14.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	276.91770	0.27692		320.47790	0.32048		276.918	14.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	430.51770	0.43052		375.87790	0.37588		430.518	14.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.31640		9.31640		9.41460	9.41460		13.90	0.00	0	9,915.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	273.21060	0.27321		316.33240	0.31633		273.211	14.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	436.81060	0.43681		381.73240	0.38173		436.811	14.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	503.65390	0.50365		450.32870	0.45033		503.654	14.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	384.28600	0.38429		430.10140	0.43010		384.286	13.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	491.38600	0.49139		438.80140	0.43880		491.386	13.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	380.40380	0.38040		425.84510	0.42585		380.404	13.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	497.50380	0.49750		444.54510	0.44455		497.504	13.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.38290		9.38290		9.48130	9.48130		13.83	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	376.55390	0.37655		421.62870	0.42163		376.554	14.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	340.82900	0.34083		376.97560	0.37698		340.829	14.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	801.52900	0.80153		738.97560	0.73898		801.529	14.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	346.68060	0.34668		383.40960	0.38341		346.681	14.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	787.38060	0.78738		725.40960	0.72541		787.381	14.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	343.71440	0.34371		380.17770	0.38018		343.714	14.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	794.41440	0.79441		732.17770	0.73218		794.414	14.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.44930		9.44930		9.54800	9.54800		13.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	151.55040	0.15155		150.96620	0.15097		151.550	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.32060		9.32060		9.40440	9.40440		14.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,217.69340		2.21769	2,300.93630	2.30094	2,217.693		15.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	147.09340		0.14709	146.53630	0.14654	147.093		15.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,169.90260		2.16990	2,253.13600	2.25314	2,169.903		15.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	149.30260		0.14930	148.73600	0.14874	149.303		15.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,122.15040		2.12215	2,205.36620	2.20537	2,122.150		14.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.63020		9.63020	9.73520	9.73520			15.25	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	604.46660		0.60447	698.80600	0.69881	604.467		15.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	64.26660		0.06427	53.60600	0.05361	64.267		15.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	596.37240		0.59637	690.39100	0.69039	596.372		15.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	66.17240		0.06617	55.19100	0.05519	66.172		15.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	588.46320		0.58846	682.01230	0.68201	588.463		15.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	68.26320		0.06826	56.81230	0.05681	68.263		15.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	299.68270		0.29968	347.11700	0.34712	299.683		15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	529.38270		0.52938	470.01700	0.47002	529.383		15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.73030		9.73030	9.83710	9.83710			15.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	306.50570		0.30651	354.76700	0.35477	306.506		15.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	516.20570		0.51621	457.66700	0.45767	516.206		15.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	303.07620		0.30308	350.92430	0.35092	303.076		15.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	522.77620		0.52278	463.82430	0.46382	522.776		15.68	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			219.20700		219.20700	-310.13060	-310.13060				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			464.33650		464.33650	510.04070	510.04070				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			650.40460		650.40460	746.39260	746.39260				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			145.27120		145.27120	292.34360	292.34360				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			97.39660		97.39660	102.50800	102.50800				0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			103.45730		103.45730	99.39250	99.39250				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			53.93310		53.93310	75.24020	75.24020				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,011.47600		1,011.47600	1,581.28660	1,581.28660				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			0.01060		0.01060	0.35930	0.35930				0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.44400		10.44400	10.68350	10.68350			17.40	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	689.18990		0.68919	889.71610	0.88972	689.190		16.69	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	85.18990		0.08519	46.21610	0.04622	85.190		16.69	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	681.44510		0.68145	881.10960	0.88111	681.445		16.70	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	87.44510		0.08745	47.60960	0.04761	87.445		16.70	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	673.74210		0.67374	872.53450	0.87253	673.742		16.70	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	89.74210		0.08974	49.03450	0.04903	89.742		16.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.58470		10.58470	10.82910	10.82910			17.21	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	390.17630		0.39018	488.71340	0.48871	390.176		17.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	615.47630		0.61548	469.61340	0.46961	615.476		17.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	397.08920		0.39709	497.41590	0.49742	397.089		17.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	602.38920		0.60239	458.31590	0.45832	602.389		17.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	393.61780		0.39362	492.95990	0.49296	393.618		17.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	608.91780		0.60892	463.85990	0.46386	608.918		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
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64870		1.64870		1.67030	1.67030		16.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,626.10000		0.16261	1,833.24390	0.18332	1,626.100		16.39	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	39.10000		0.00391	30.24390	0.00302	39.100		16.39	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,532.72990		0.15327	1,738.22360	0.17382	1,532.730		16.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	45.72990		0.00457	35.22360	0.00352	45.730		16.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,442.80250		0.14428	1,645.82100	0.16458	1,442.803		16.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	55.80250		0.00558	42.82100	0.00428	55.803		16.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	672.97300		0.06730	779.98100	0.07800	672.973		16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	785.97300		0.07860	676.98100	0.06770	785.973		16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65870		1.65870	1.68030	1.68030			16.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	756.77830		0.07568	875.25130	0.08753	756.778		16.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	669.77830		0.06698	572.25130	0.05723	669.778		16.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	713.76080		0.07138	826.46520	0.08265	713.761		16.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	726.76080		0.07268	623.46520	0.06235	726.761		16.60	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.32867		109.32867	109.12285	109.12285				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,661.33000		5.66133	5,867.15000	5.86715	5,661.330			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,671.33000		5.67133	5,877.15000	5.87715	5,671.330			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,681.33000		5.68133	5,887.15000	5.88715	5,681.330			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.27358		86.88510	9.38573	86.00549				0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,207.10000		2.20710	3,086.71000	3.08671	2,207.100			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,833.77000		75.83377	74,954.16000	74.95416	75,833.770			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.38808		84.32950	9.50413	83.43754				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,434.74000		7.43474	8,326.70000	8.32670	7,434.740			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,346.46000		7.34646	8,238.42000	8.23842	7,346.460			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,258.31000		7.25831	8,150.27000	8.15027	7,258.310			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			428.48200		428.48200	425.42300	425.42300				0.00	0	406.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	175,080.00000		17.50800	105,670.00000	20.56700	175,080.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	175,180.00000		17.51800	105,770.00000	20.57700	175,180.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	175,280.00000		17.52800	105,870.00000	20.58700	175,280.000			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	114,830.00000		11.48300	145,850.00000	14.58500	114,830.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.52700		434.52700	431.42500	431.42500				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Put	114,630.00000		11.46300	145,650.00000	14.56500		114,630.000		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	114,730.00000		11.47300	145,750.00000	14.57500		114,730.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 01/08/2013	Index Future			194.30800		194.30800	194.18500	194.18500				0.00	0	1,064.00
IGOV	On 07/11/2013	Index Future			197.07500		197.07500	196.95000	196.95000				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			525.74800		525.74800	519.17100	519.17100				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.23000		94.77000	5.23000	94.77000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000		94.72000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.31000		94.69000	5.38000	94.62000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.37000		94.63000	5.46000	94.54000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.44000		94.56000	5.53000	94.47000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.63000		94.37000	5.72000	94.28000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.89000		94.11000	6.01000	93.99000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.14000		93.86000	6.31000	93.69000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.44000		93.56000	6.62000	93.38000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.71000		93.29000	6.89000	93.11000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.95020		7.95020	8.02130	8.02130			11.28	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	399.27900		0.39928	463.12170	0.46312		399.279	11.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	39.07900		0.03908	31.82170	0.03182		39.079	11.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	391.08460		0.39108	454.44810	0.45445		391.085	11.71	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	40.88460		0.04088	33.14810	0.03315		40.885	11.71	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	382.95720		0.38296	445.93630	0.44594		382.957	11.70	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	42.75720		0.04276	34.63630	0.03464		42.757	11.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	216.48110		0.21648	250.08130	0.25008		216.481	13.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	356.98110		0.35698	318.48130	0.31848		356.981	13.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.99950		7.99950	8.07160	8.07160			12.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	212.98810		0.21299	246.13760	0.24614		212.988	13.35	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	363.48810		0.36349		324.53760	0.32454	363.488	13.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	209.54890		0.20955		242.24830	0.24225	209.549	13.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	370.04890		0.37005		330.64830	0.33065	370.049	13.37	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.03600		10.03600	0.09961	9.90490	9.90490		18.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	316.77900		0.31678	0.09961	256.26330	0.25626	316.779	18.31	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	320.77900		0.32078	0.09961	391.36330	0.39136	320.779	18.31	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	311.31070		0.31131	0.09961	251.90240	0.25190	311.311	18.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	325.31070		0.32531	0.09961	397.00240	0.39700	325.311	18.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	306.31840		0.30632	0.09961	247.59060	0.24759	306.318	18.26	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	330.31840		0.33032	0.09961	402.69060	0.40269	330.318	18.26	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.64386		104.05108		7.76614	103.23223			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,418.74000		2.41874		3,237.59000	3.23759	2,418.740		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,349.37000		2.34937		3,168.22000	3.16822	2,349.370		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	2,280.06000		2.28006		3,098.91000	3.09891	2,280.060		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,493.46000		8.49346		9,323.89000	9.32389	8,493.460		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.74112		101.60326		7.86863	100.77283			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,638.87000		8.63887		9,469.30000	9.46930	8,638.870		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,566.14000		8.56614		9,396.57000	9.39657	8,566.140		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.05800		119.79212		6.18378	119.52390		2.94	56,302,296.40	470	21,643.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,336.49000		90.33649		90,068.27000	90.06827	90,336.490	3.08	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.18678		114.67574		6.33341	114.40375		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	336.75000		0.33675		268.24000	0.26824	336.750	2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,452.83000		1.45283		1,656.31000	1.65631	1,452.830	2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	342.25000		0.34225		272.88000	0.27288	342.250	2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,439.51000		1.43951		1,642.13000	1.64213	1,439.510	2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	347.81000		0.34781		277.57000	0.27757	347.810	2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,426.25000		1.42625		1,628.00000	1.62800	1,426.250	2.91	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,527.60000		1.52760		1,723.52000	1.72352	1,527.600	2.50	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	439.33000		0.43933		361.05000	0.36105	439.330	2.50	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,550.03000		1.55003		1,747.30000	1.74730	1,550.030	2.50	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	444.29000		0.44429		365.34000	0.36534	444.290	2.50	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,538.79000		1.53879		1,735.39000	1.73539	1,538.790	2.50	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.33028		116.21605		6.50300	115.94050		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	449.29000		0.44929		369.66000	0.36966	449.290	2.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	285.83000		0.28583		229.70000	0.22970	285.830	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,045.38000		2.04538		2,268.52000	2.26852	2,045.380	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	279.92000		0.27992		224.73000	0.22473	279.920	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,066.99000		2.06699		2,291.07000	2.29107	2,066.990	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	282.86000		0.28286		227.20000	0.22720	282.860	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,056.17000		2.05617		2,279.78000	2.27978	2,056.170	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.50345		110.98049		6.71146	110.70122		2.29	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future			8.00375	121.57027		8.12588	120.44786		14.28	0.00	0	58,558.00
R186	On 01/08/2013	Bond Future	7.20	Call	71.31000	0.07131		41.22000	0.04122	71.310	14.08	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,840.36000	7.84036		8,932.68000	8.93268	7,840.360	14.08	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	93.62000	0.09362		54.91000	0.05491	93.620	14.10	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,359.29000	7.35929		8,442.99000	8.44299	7,359.290	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	964.69000	0.96469		664.75000	0.66475	964.690	14.31	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	15,114.46000	15.11446		16,236.63000	16.23663	15,114.460	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,429.27000	12.42927		13,549.92000	13.54992	12,429.270	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	5.27000	0.00527		2.72000	0.00272	5.270	13.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,902.11000	11.90211		13,021.97000	13.02197	11,902.110	13.95	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,160.94000	7.16094		6,129.62000	6.12962	7,160.940	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	101.38000	0.10138		192.47000	0.19247	101.380	14.86	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.47000	0.00047		0.23000	0.00023	0.470	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	37.07000	0.03707		78.38000	0.07838	37.070	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,297.86000	112.29786		111,175.45000	111.17545	112,297.860	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	312.12000	0.31212		197.12000	0.19712	312.120	14.19	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	5,101.70000	5.10170		6,109.11000	6.10911	5,101.700	14.19	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3.59000	0.00359		1.83000	0.00183	3.590	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,870.48000	2.87048		3,692.95000	3.69295	2,870.480	14.31	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,738.45000	1.73845		1,266.00000	1.26600	1,738.450	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,773.15000	1.77315		2,423.11000	2.42311	1,773.150	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	21.42000	0.02142		11.70000	0.01170	21.420	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,831.74000	9.83174		10,944.43000	10.94443	9,831.740	14.02	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	8,777.35000	8.77735		7,696.25000	7.69625	8,777.350	14.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,574.73000	7.57473		6,787.91000	6.78791	7,574.730	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,892.00000	1.89200		2,243.41000	2.24341	1,892.000	14.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,120.30000	9.12030		8,257.32000	8.25732	9,120.300	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,356.20000	1.35620		1,631.45000	1.63145	1,356.200	15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,311.80000	4.31180		3,749.34000	3.74934	4,311.800	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,943.67000	3.94367		4,519.44000	4.51944	3,943.670	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,690.86000	3.69086		3,183.95000	3.18395	3,690.860	14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,591.66000	4.59166		5,222.98000	5.22298	4,591.660	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,358.09000	4.35809		3,791.69000	3.79169	4,358.090	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,900.04000	3.90004		4,471.87000	4.47187	3,900.040	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,404.64000	4.40464		3,834.30000	3.83430	4,404.640	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,856.77000	3.85677		4,424.66000	4.42466	3,856.770	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.09917	123.28530		8.22599	122.14707		14.52	0.00	0	640.00
R186	On 07/11/2013	Bond Future	6.50	Call	336.58000	0.33658		263.22000	0.26322	336.580	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,096.77000	16.09677		17,161.64000	17.16164	16,096.770	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	554.24000	0.55424		440.93000	0.44093	554.240	14.22	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,668.02000	13.66802		14,692.94000	14.69294	13,668.020	14.22	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,644.46000	7.64446		8,364.03000	8.36403	7,644.460	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.18815	119.65084		8.31953	118.49743		14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,623.12000	3.62312		3,186.28000	3.18628	3,623.120	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,586.45000	7.58645		8,303.02000	8.30302	7,586.450	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,657.92000	3.65792		3,218.08000	3.21808	3,657.920	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,528.74000	7.52874		8,242.31000	8.24231	7,528.740	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,588.53000	3.58853		3,154.69000	3.15469	3,588.530	14.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,376.48000	2.37648		2,084.59000	2.08459	2,376.480	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,328.91000	13.32891		14,206.05000	14.20605	13,328.910	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.28079	121.27108		8.41700	120.10205		14.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,400.00000	2.40000		2,105.89000	2.10589	2,400.000	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,254.69000	13.25469		14,129.61000	14.12961	13,254.690	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,423.68000	2.42368		2,127.34000	2.12734	2,423.680	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,180.74000	13.18074		14,053.43000	14.05343	13,180.740	13.96	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
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			274.79494		274.79494		274.78698	274.78698			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	20,195.06000		20.19506	20,203.02000	20.20302	20.20302	20,195.060		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	20,205.06000		20.20506	20,213.02000	20.21302	20.21302	20,205.060		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	20,215.06000		20.21506	20,223.02000	20.22302	20.22302	20,215.060		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.52378		105.30251		5.61396	105.18120		1.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,056.83000		68.05683	67,935.52000	67.93552	67.93552	68,056.830	2.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000		0.00000	0.00000	0.000	2.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.58088		106.78804		5.69416	106.66505		1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	117.76000		0.11776	95.78000	0.09578	0.09578	117.760	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	982.50000		0.98250	1,083.51000	1.08351	1.08351	982.500	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	119.99000		0.11999	97.67000	0.09767	0.09767	119.990	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	973.73000		0.97373	1,074.40000	1.07440	1.07440	973.730	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	122.25000		0.12225	99.59000	0.09959	0.09959	122.250	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	964.99000		0.96499	1,065.32000	1.06532	1.06532	964.990	1.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	607.25000		0.60725	687.06000	0.68706	0.68706	607.250	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	288.09000		0.28809	244.05000	0.24405	0.24405	288.090	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	617.75000		0.61775	698.28000	0.69828	0.69828	617.750	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	291.32000		0.29132	246.92000	0.24692	0.24692	291.320	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	612.49000		0.61249	692.66000	0.69266	0.69266	612.490	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.62932		103.81378		5.77694	103.68921		1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	294.57000		0.29457	249.81000	0.24981	0.24981	294.570	1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	173.82000		0.17382	141.12000	0.14112	0.14112	173.820	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	743.39000		0.74339	836.94000	0.83694	0.83694	743.390	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	170.44000		0.17044	138.24000	0.13824	0.13824	170.440	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	752.13000		0.75213	846.18000	0.84618	0.84618	752.130	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	172.13000		0.17213	139.68000	0.13968	0.13968	172.130	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	747.76000		0.74776	841.56000	0.84156	0.84156	747.760	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.70451		105.21950		5.91517	105.09325		1.06	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			204.58406		204.58406		204.57541	204.57541			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	18,405.94000		18.40594	18,414.59000	18.41459	18.41459	18,405.940		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	18,415.94000		18.41594	18,424.59000	18.42459	18.42459	18,415.940		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	18,425.94000		18.42594	18,434.59000	18.43459	18.43459	18,425.940		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

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 01/08/2013	Bond Future			6.82991	108.23023		6.95360	107.78123		5.70	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,017.03000	95.01703	94,568.03000	94.56803	95,017.030		5.90	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	5.90	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.95733	105.59762		7.09126	105.14237		5.66	0.00	0	1,656.00
R203	On 07/11/2013	Bond Future	5.71	Call	167.32000	0.16732	126.83000	0.12683	167.320		5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,526.90000	4.52690	4,941.66000	4.94166	4,526.900		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	294.66000	0.29466	229.07000	0.22907	294.660		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,656.47000	3.65647	4,046.13000	4.04613	3,656.470		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	300.33000	0.30033	233.69000	0.23369	300.330		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,626.71000	3.62671	4,015.32000	4.01532	3,626.710		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	306.25000	0.30625	238.52000	0.23852	306.250		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,597.22000	3.59722	3,984.74000	3.98474	3,597.220		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,368.10000	103.36810	102,912.85000	102.91285	103,368.100		5.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		5.85	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.08640	107.01592		7.23137	106.55461		5.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	599.07000	0.59907	496.41000	0.49641	599.070		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,607.55000	3.60755	3,966.20000	3.96620	3,607.550		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	448.61000	0.44861	367.09000	0.36709	448.610		5.12	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,153.92000	4.15392	4,533.71000	4.53371	4,153.920		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	583.28000	0.58328	482.75000	0.48275	583.280		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,657.89000	3.65789	4,018.67000	4.01867	3,657.890		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	591.14000	0.59114	489.55000	0.48955	591.140		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,632.68000	3.63268	3,992.40000	3.99240	3,632.680		5.14	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.22397	104.30379		7.38147	103.83626		5.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	483.25000	0.48325	403.57000	0.40357	483.250		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,957.21000	4.95721	5,345.06000	5.34506	4,957.210		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,240.06000	2.24006	1,994.22000	1.99422	2,240.060		5.20	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,717.69000	1.71769	1,939.38000	1.93938	1,717.690		5.20	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	472.36000	0.47236	394.16000	0.39416	472.360		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,009.08000	5.00908	5,398.41000	5.39841	5,009.080		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	477.78000	0.47778	398.84000	0.39884	477.780		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,983.12000	4.98312	5,371.71000	5.37171	4,983.120		5.06	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	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	100.00000		0.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.06766	105.10200		7.19072	104.54763		7.91	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,218.50000	96.21850	95,664.13000	95.66413	96,218.500		8.19	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		8.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.18127	106.58470		7.31236	106.02255		7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	539.00000	0.53900	435.64000	0.43564	539.000		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,462.27000	4.46227	4,921.06000	4.92106	4,462.270		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	548.30000	0.54830	443.49000	0.44349	548.300		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,426.55000	4.42655	4,883.89000	4.88389	4,426.550		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	557.71000	0.55771	451.46000	0.45146	557.710		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,390.96000	4.39096	4,846.86000	4.84686	4,390.960		7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,521.04000	1.52104	1,292.67000	1.29267	1,521.040		7.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,304.58000	2.30458	2,638.36000	2.63836	2,304.580		7.68	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.29088	103.98561		7.43025	103.41594		7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,023.23000	1.02323	876.34000	0.87634	1,023.230		7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,757.75000	4.75775	5,180.53000	5.18053	4,757.750		7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,034.77000	1.03477	886.61000	0.88661	1,034.770		7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,726.46000	4.72646	5,147.97000	5.14797	4,726.460		7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,011.78000	1.01178	866.16000	0.86616	1,011.780		7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,789.15000	4.78915	5,213.20000	5.21320	4,789.150		7.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future			7.41121		105.39363		7.55983	104.81628		7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	897.14000		0.89714		774.71000	0.77471	897.140	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,375.83000		6.37583		6,830.75000	6.83075	6,375.830	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	905.92000		0.90592		782.54000	0.78254	905.920	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,343.07000		6.34307		6,797.04000	6.79704	6,343.070	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	888.42000		0.88842		766.94000	0.76694	888.420	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,408.66000		6.40866		6,864.53000	6.86453	6,408.660	7.21	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.30548		101.36314		5.39261	101.32485		0.66	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,365.03000		30.36503		30,326.74000	30.32674	30,365.030	0.71	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.30899		102.79310		5.52634	102.75431		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	24.90000		0.02490		18.17000	0.01817	24.900	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	207.20000		0.20720		239.26000	0.23926	207.200	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	25.27000		0.02527		18.45000	0.01845	25.270	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	205.77000		0.20577		237.74000	0.23774	205.770	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	25.64000		0.02564		18.74000	0.01874	25.640	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	204.35000		0.20435		236.24000	0.23624	204.350	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.33168		100.01320		7.44940	99.42098		9.39	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,442.01000		92.44201		91,849.79000	91.84979	92,442.010	9.76	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.76	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.43958		101.42408		7.56378	100.82351		9.14	0.00	0	645.00
R207	On 07/11/2013	Bond Future	6.69	Call	773.81000		0.77381		639.44000	0.63944	773.810	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,495.07000		4.49507		4,961.27000	4.96127	4,495.070	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	786.23000		0.78623		650.16000	0.65016	786.230	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,456.73000		4.45673		4,921.23000	4.92123	4,456.730	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	798.78000		0.79878		661.00000	0.66100	798.780	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,418.56000		4.41856		4,881.35000	4.88135	4,418.560	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.54427		99.14681		7.67510	98.53824		9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,119.36000		1.11936		963.52000	0.96352	1,119.360	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,355.92000		5.35592		5,808.65000	5.80865	5,355.920	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,093.29000		1.09329		940.26000	0.94026	1,093.290	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,428.21000		5.42821		5,883.75000	5.88375	5,428.210	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,106.27000		1.10627		951.84000	0.95184	1,106.270	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,391.99000		5.39199		5,846.13000	5.84613	5,391.990	8.87	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65999		100.48934		7.79810	99.87254		8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	928.43000		0.92843		806.59000	0.80659	928.430	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,699.92000		7.69992		8,194.88000	8.19488	7,699.920	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	909.87000		0.90987		790.00000	0.79000	909.870	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,778.66000		7.77866		8,275.59000	8.27559	7,778.660	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	919.11000		0.91911		798.26000	0.79826	919.110	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,739.24000		7.73924		8,235.19000	8.23519	7,739.240	8.62	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 01/08/2013		Bond Future		7.45029	98.31933	7.57280	97.63514		10.32	0.00	0	18,125.00
R208	On 01/08/2013	101.40	Call	89,274.86000	89.27486	88,590.67000	88.59067	89,274.860	89,274.860	10.69	0.00	0	0.00
R208	On 01/08/2013	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	10.69	0.00	0	0.00
R208	On 07/11/2013		Bond Future		7.55202	96.31048	7.68045	95.61670		10.73	0.00	0	0.00
R208	On 07/11/2013	6.79	Call	841.98000	0.84198	689.15000	0.68915	841.980	841.980	10.57	0.00	0	0.00
R208	On 07/11/2013	6.79	Put	5,089.51000	5.08951	5,630.46000	5.63046	5,089.510	5,089.510	10.57	0.00	0	0.00
R208	On 07/11/2013	6.80	Call	855.56000	0.85556	700.78000	0.70078	855.560	855.560	10.57	0.00	0	0.00
R208	On 07/11/2013	6.80	Put	5,045.86000	5.04586	5,584.86000	5.58486	5,045.860	5,045.860	10.57	0.00	0	0.00
R208	On 07/11/2013	6.81	Call	869.30000	0.86930	712.55000	0.71255	869.300	869.300	10.57	0.00	0	0.00
R208	On 07/11/2013	6.81	Put	5,002.42000	5.00242	5,539.45000	5.53945	5,002.420	5,002.420	10.57	0.00	0	0.00
R208	On 07/11/2013	7.50	Call	2,238.11000	2.23811	1,921.57000	1.92157	2,238.110	2,238.110	10.73	0.00	0	0.00
R208	On 07/11/2013	7.50	Put	2,520.90000	2.52090	2,898.14000	2.89814	2,520.900	2,520.900	10.73	0.00	0	1,520.00
R208	On 06/02/2014	6.74	Put	6,146.94000	6.14694	6,673.42000	6.67342	6,146.940	6,146.940	10.12	0.00	0	0.00
R208	On 06/02/2014		Bond Future		7.64833	97.60401	7.78267	96.90100		10.28	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	1,235.55000	1.23555	1,057.40000	1.05740	1,235.550	1,235.550	10.12	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	6,105.52000	6.10552	6,630.38000	6.63038	6,105.520	6,105.520	10.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	1,250.17000	1.25017	1,070.39000	1.07039	1,250.170	1,250.170	10.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	6,064.27000	6.06427	6,587.50000	6.58750	6,064.270	6,064.270	10.12	0.00	0	0.00
R208	On 06/02/2014	6.74	Call	1,221.06000	1.22106	1,044.53000	1.04453	1,221.060	1,221.060	10.12	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	995.89000	0.99589	858.58000	0.85858	995.890	995.890	10.08	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,788.48000	8.78848	9,363.71000	9.36371	8,788.480	8,788.480	10.08	0.00	0	0.00
R208	On 08/05/2014		Bond Future		7.74903	95.52906	7.88974	94.81652		10.29	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	1,006.24000	1.00624	867.79000	0.86779	1,006.240	1,006.240	10.08	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,742.82000	8.74282	9,316.91000	9.31691	8,742.820	8,742.820	10.08	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	1,016.69000	1.01669	877.07000	0.87707	1,016.690	1,016.690	10.08	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,697.28000	8.69728	9,270.20000	9.27020	8,697.280	8,697.280	10.08	0.00	0	0.00
R208	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013		Bond Future		8.66196	78.40604	8.77877	77.48078		20.82	125,449,664.00	1,600	19,898.00
R209	On 01/08/2013	79.36	Call	68,456.93000	68.45693	67,531.67000	67.53167	68,456.930	68,456.930	21.46	0.00	0	0.00
R209	On 01/08/2013	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	21.46	0.00	0	0.00
R209	On 01/08/2013	8.00	Call	178.54000	0.17854	117.05000	0.11705	178.540	178.540	20.61	0.00	0	0.00
R209	On 01/08/2013	8.00	Put	5,771.46000	5.77146	6,635.23000	6.63523	5,771.460	5,771.460	20.61	0.00	0	2,000.00
R209	On 07/11/2013		Bond Future		8.74864	76.36783	8.86909	75.42945		22.34	0.00	0	0.00
R209	On 07/11/2013	9.70	Call	8,262.59000	8.26259	7,552.37000	7.55237	8,262.590	8,262.590	22.93	0.00	0	0.00
R209	On 07/11/2013	9.70	Put	1,321.79000	1.32179	1,549.95000	1.54995	1,321.790	1,321.790	22.93	0.00	0	1,520.00
R209	On 07/11/2013	8.81	Call	4,155.23000	4.15523	3,677.53000	3.67753	4,155.230	4,155.230	22.38	0.00	0	0.00
R209	On 07/11/2013	8.81	Put	3,674.91000	3.67491	4,135.59000	4.13559	3,674.910	3,674.910	22.38	0.00	0	0.00
R209	On 07/11/2013	9.25	Call	6,056.90000	6.05690	5,454.29000	5.45429	6,056.900	6,056.900	22.65	0.00	0	0.00
R209	On 07/11/2013	9.25	Put	2,267.97000	2.26797	2,603.74000	2.60374	2,267.970	2,267.970	22.65	0.00	0	1,000.00
R209	On 07/11/2013	9.40	Call	6,768.19000	6.76819	6,127.00000	6.12700	6,768.190	6,768.190	22.74	0.00	0	0.00
R209	On 07/11/2013	9.40	Put	1,903.54000	1.90354	2,200.73000	2.20073	1,903.540	1,903.540	22.74	0.00	0	5,000.00
R209	On 07/11/2013	9.50	Call	7,256.59000	7.25659	6,591.13000	6.59113	7,256.590	7,256.590	22.80	0.00	0	0.00
R209	On 07/11/2013	9.50	Put	1,688.91000	1.68891	1,961.83000	1.96183	1,688.910	1,688.910	22.80	0.00	0	980.00
R209	On 07/11/2013	8.65	Call	3,550.33000	3.55033	3,120.61000	3.12061	3,550.330	3,550.330	22.30	0.00	0	0.00
R209	On 07/11/2013	8.65	Put	4,332.55000	4.33255	4,841.21000	4.84121	4,332.550	4,332.550	22.30	0.00	0	4,700.00
R209	On 07/11/2013	8.79	Call	4,076.58000	4.07658	3,604.84000	3.60484	4,076.580	4,076.580	22.37	0.00	0	0.00
R209	On 07/11/2013	8.79	Put	3,752.30000	3.75230	4,218.94000	4.21894	3,752.300	3,752.300	22.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	4,115.81000		4.11581		3,641.09000	3.64109	4,115.810	22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,713.45000		3.71345		4,177.11000	4.17711	3,713.450	22.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,282.56000		6.28256		6,815.08000	6.81508	6,282.560	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,085.55000		4.08555		3,671.91000	3.67191	4,085.550	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,377.97000		6.37797		6,915.16000	6.91516	6,377.970	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,118.83000		4.11883		3,702.86000	3.70286	4,118.830	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,330.12000		6.33012		6,864.98000	6.86498	6,330.120	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.82899		77.39354		8.95291	76.44271		21.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,152.26000		4.15226		3,733.95000	3.73395	4,152.260	21.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,810.86000		2.81086		2,519.48000	2.51948	2,810.860	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,545.22000		11.54522		12,217.60000	12.21760	11,545.220	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,762.90000		2.76290		2,475.28000	2.47528	2,762.900	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,678.44000		11.67844		12,354.58000	12.35458	11,678.440	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,786.81000		2.78681		2,497.32000	2.49732	2,786.810	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,611.69000		11.61169		12,285.96000	12.28596	11,611.690	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.91041		75.29652		9.03795	74.33276		21.91	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.43012		157.43012		157.42400	157.42400			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,559.88000		15.55988		15,566.00000	15.56600	15,559.880		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	15,569.88000		15.56988		15,576.00000	15.57600	15,569.880		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	15,579.88000		15.57988		15,586.00000	15.58600	15,579.880		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.51540		128.51540		128.51761	128.51761			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,474.60000		1.47460		1,472.39000	1.47239	1,474.600		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,484.60000		1.48460		1,482.39000	1.48239	1,484.600		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,494.60000		1.49460		1,492.39000	1.49239	1,494.600		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			129.53834		129.53834		129.03838	129.03838			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	8,451.66000		8.45166		8,951.62000	8.95162	8,451.660		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	8,461.66000		8.46166		8,961.62000	8.96162	8,461.660		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	8,471.66000		8.47166		8,971.62000	8.97162	8,471.660		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.52835		89.22707		8.64024	88.32739		18.25	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,612.05000		78.61205		77,712.37000	77.71237	78,612.050	18.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	18.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.62206		86.94903		8.73763	86.03666		19.60	0.00	0	173.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,802.48000		3.80248		3,368.05000	3.36805	3,802.480	19.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,058.11000		4.05811		4,536.05000	4.53605	4,058.110	19.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,841.11000		3.84111		3,403.73000	3.40373	3,841.110	19.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,016.88000		4.01688		4,491.87000	4.49187	4,016.880	19.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,879.94000		3.87994		3,439.62000	3.43962	3,879.940	19.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,975.97000		3.97597		4,448.02000	4.44802	3,975.970	19.67	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.71067		88.11679		8.82984	87.19229		19.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,713.78000		3.71378		3,340.84000	3.34084	3,713.780	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,932.49000		6.93249		7,484.05000	7.48405	6,932.490	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,650.75000		3.65075		3,282.32000	3.28232	3,650.750	18.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,034.71000		7.03471		7,590.78000	7.59078	7,034.710	18.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,682.19000		3.68219		3,311.51000	3.31151	3,682.190	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,983.47000		6.98347		7,537.29000	7.53729	6,983.470	18.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.79706		85.77145		8.91987	84.83446		19.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,584.11000		2.58411		2,320.42000	2.32042	2,584.110	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,025.55000		12.02555		12,698.85000	12.69885	12,025.550	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,540.67000		2.54067		2,280.42000	2.28042	2,540.670	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,161.39000		12.16139		12,838.13000	12.83813	12,161.390	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,562.33000		2.56233		2,300.36000	2.30036	2,562.330	18.87	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,093.35000		12.09335		12,768.37000	12.76837	12,093.350	18.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.78187		79.24692		8.90374	78.24852		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,799.02000		68.79902		67,800.62000	67.80062	68,799.020	22.39	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.86921		77.08071		8.99491	76.06828		23.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,098.58000		1.09858		916.19000	0.91619	1,098.580	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,710.96000		10.71096		11,541.00000	11.54100	10,710.960	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,115.95000		1.11595		931.20000	0.93120	1,115.950	22.91	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,629.38000		10.62938		11,457.06000	11.45706	10,629.380	22.91	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,081.41000		1.08141		901.35000	0.90135	1,081.410	22.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,792.94000		10.79294		11,625.31000	11.62531	10,792.940	22.90	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.88781		102.29552		9.01482	100.97097			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	12,269.03000		12.26903		13,593.58000	13.59358	12,269.030		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	12,139.48000		12.13948		13,464.03000	13.46403	12,139.480		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,010.18000		12.01018		13,334.73000	13.33473	12,010.180		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	12,945.10000		12.94510		14,288.26000	14.28826	12,945.100		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.97888		99.31766		9.11010	97.97450			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,203.50000		13.20350		14,546.66000	14.54666	13,203.500		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	13,074.17000		13.07417		14,417.33000	14.41733	13,074.170		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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	389.99360		0.03900		392.50730	0.03925	389.994	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	311.99360		0.03120		314.50730	0.03145	311.994	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	342.28470		0.03423		344.83320	0.03448	342.285	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	364.28470		0.03643		366.83320	0.03668	364.285	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	300.53360		0.03005		303.09580	0.03031	300.534	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	422.53360		0.04225		425.09580	0.04251	422.534	13.73	0.00	0	0.00

<b>Total for Derivatives :</b>													<b>231,615,370.40</b>	<b>72,122</b>	<b>2 168 545.00</b>
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**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.21857			100.20444			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.73000		106.78527		6.85000	106.55527			0.00	0	148,940,500.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.32557			100.30884			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.23000		107.45329		8.35000	106.87854			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.90139			100.88259			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.02449			101.00522			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.99327		8.00000	47.98304			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.09500		97.81873		9.21500	97.30640			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.08000		103.95333		7.20000	103.74126			7,080,000,000.00	1,000,000	2,989,000.00
AB07	On 07/03/2014	Spot Bond			6.66000		104.37100		6.74500	104.29779			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		101.39094			101.36991			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.50000		107.62146		8.62000	107.20031			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.31427			100.29817			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.60000		137.14874		0.60000	137.12927			0.00	0	500,000.00
ABCP13	On 07/12/2023	Spot Bond			2.32000		259.43204		2.32000	259.38308			0.00	0	300,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.86903			100.85066			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.85971			100.84554			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		101.04402			101.02726			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.43624			100.41916			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.45579			100.43789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.46868			100.45025			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.34000	110.14713		7.46000	109.93097			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.64527			102.62574			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.26000	105.25000		7.34500	105.13028			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.24462			101.22701			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.27875			101.25955			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.01961			99.99980			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.01634			100.03683			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.02144			100.04014			0.00	0	13,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.33460			100.31627			0.00	0	20,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.45420			100.43375			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.36000	105.23476		6.44500	105.19970			0.00	0	13,277,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.91440			100.89889			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.79506			100.78072			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.52652		5.05000	130.49242			0.00	0	200,000.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	125.31819		2.99000	125.29233			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.83798		2.55000	116.81520			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.20000	100.02064		4.20000	99.99658			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.80000	111.74432		10.92000	111.38883			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	99.91019			99.88004			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.27581			100.25222			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.29156			100.26662			0.00	0	25,000,000.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.38765			100.36139			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	3.85000	109.96358		3.85000	109.93831			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.84521		100.00000	27.77776			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06000	161.99491		2.06000	161.96549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond		2.76000	152.03887		2.76000	152.00837			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.09000	163.90515		2.09000	163.87524			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22000	163.37712		2.22000	163.34673			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.79625	71.05441		7.91625	70.68075			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.79625	71.05441		7.91625	70.68075			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.02809		84.61000	16.00119			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	88.74000			88.43000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.40030			100.38243			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.28000			89.94000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000		42.87124		100.00000	42.78991			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.08000			88.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	89.54000			89.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	85.51000			85.21000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.24000			84.95000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.11785			100.10268			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	99.95047			99.93384			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	84.70000			84.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.80000	103.13175		6.88500	102.99567			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	107.48000			107.68000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	87.10000			86.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.61000			88.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	87.68000			87.37000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.25751			100.24206			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.87000	117.53440		6.99000	117.25352			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.92764			99.90943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		84.33000			85.10000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		84.73000			84.46000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		100.26192		2.64000	100.24205			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		143.41090		2.79000	143.38202			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.82000		186.29878		2.82000	186.26111			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		83.99000			83.73000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.23000		93.49124		9.35000	92.76323			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		100.32000			100.16000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		90.93000			90.67000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.60000			101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.82821			103.50933			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		88.60000			88.34000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.44000		87.71410		9.56000	86.87581			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.38500		109.00834		9.50500	108.02659			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.60000		91.60139		8.72000	90.95948			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.10000		109.94148		8.22000	109.43929			4,860,000,000.00	600,000	1,740,000.00
ABS5	On 01/05/2015	Spot Bond	6.68000		104.31908		6.90000	103.92553			0.00	0	1,400,000.00
ABS6	On 01/06/2020	Spot Bond	8.70500		98.32793		8.82000	97.72985			3,482,000,000.00	400,000	1,312,000.00
ABS7	On 11/09/2026	Spot Bond	9.64000		96.72736		9.76000	95.86224			0.00	0	200,000.00
ABS9	On 17/03/2016	Spot Bond	7.33000		107.84610		7.45000	107.52873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	4.00000		124.54755		4.00000	124.51841			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.30000		127.58953		1.30000	127.56897			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.13000		263.54045		2.13000	263.49207			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.54001		127.18109		0.54001	127.16320			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		125.83962		2.05000	125.34303			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000		101.14758			101.12307			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		30.21530	100.00000		30.14210			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.94042			100.91861			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.94042			100.91861			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.03000		108.99073	11.15000		108.72495			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.32501			101.30037			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.52014	100.00000		1.51646			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.36095			101.33562			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.87026			101.83517			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.40009			100.38306			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.06075	100.00000		9.03880			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.39652			100.37965			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.28906			101.26511			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.63941	11.00000		57.62293			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.06075	100.00000		9.03880			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.99079			100.97181			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.21719			100.19900			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000		100.44408			100.42504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.46590		100.44585			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.51507		100.49277			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.44395		100.42491			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.45878		100.43906			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.46530		100.44528			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.43598		103.41441			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.43598		103.41441			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.45813		103.43643			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.43210		100.41360			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.45813		103.43643			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.41382		103.39239			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.37430		83.35564			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.42373		100.40561			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.41735		100.39954			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.31116		100.29311			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.41735		100.39954			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.44994		100.43063			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.46456		100.44457			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.47047		100.45021			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.45862		100.43890			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.38761		100.37115			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.43212		100.41362			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98284			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09500	104.96738	9.21000	104.37259			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.39660		100.37974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL115		On 31/01/2014	Spot Bond	7.31000	104.95824		7.38500	104.89691			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	101.36133			101.34208			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.55718			101.53679			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.31779			102.29437			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	101.40029			101.38096			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.56156		100.00000	4.55146			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.16141		100.00000	6.14786			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	76.61114			76.59108			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	152.63686			154.59771			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	152.68818			154.64923			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.44391			100.42487			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.95809			100.94044			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.95809			100.94044			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	101.40029			101.38096			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.84782			100.82991			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.42905			100.41068			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.42549			100.40728			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.58814			101.56444			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.76027			100.74141			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.58796			101.56429			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.22119			100.20549			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.17626			104.15566			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.53803			100.51982			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.90916			100.88865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.30672			100.28863			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.44571			100.42659			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	100.50501			100.48915			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.36741			100.35187			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.43639			100.41770			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.09601			101.07766			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.38886			100.37235			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.37873			100.36268			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.39839			100.38144			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.43520			100.41657			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.41439			100.39671			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.39064			100.37405			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.39720			100.38030			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.13894		10.23000	103.11099			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.40357			100.38638			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.39362			100.37689			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.55095			100.52703			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	101.01287			100.96788			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.36841			100.35311			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17000	103.41427		9.29000	102.84050			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.43335			100.41480			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.92638		1.75000	107.90767			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.39660			100.37974			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.39761			100.38069			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.42012			100.40246			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.43478			100.41645			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.40545			100.38846			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.39782			100.38117			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.43186			100.41365			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.41719			100.39967			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.44943			100.43042			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.42012			100.40246			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.43772			100.41924			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.00912			101.99223			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.43186			100.41365			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.42288			100.40481			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.44799			100.42875			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.45569			100.43611			0.00	0	15,000,000.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.35701			100.34172			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.36557			100.35011			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.39347			100.37674			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.40240			100.38526			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.45756			100.43789			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.44826			100.42931			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.48160			100.46112			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.42306			100.40526			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.47693			100.45666			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.47869			100.45834			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.48160			100.46112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	88.16058			88.14314			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.45821			100.43880			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.45821			100.43880			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	112.62973			114.08309			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	113.44230			114.90600			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.39370			100.37725			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.38959			100.37333			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	99.84408			99.82876			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.89293			100.87652			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.05493		100.00000	1.01019			0.00	20,000,000	20,000,000.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.38979			101.36819			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.47386			100.45905			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.28210		100.00000	6.26689			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.91323			100.89632			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.01849			100.99952			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.08856			101.06822			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.54634			101.52857			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.72073			101.70087			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.95320			101.93056			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	101.37968			101.36184			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.73500	98.57714		7.85500	98.26626			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.82947			101.80568			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	102.15969			102.13149			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.39000	103.59867		8.51000	103.04076			3,356,000,000.00	400,000	1,339,000.00
AIR02		On 30/04/2023	Spot Bond	9.08000	118.93989		9.20000	118.06164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		39.84260	100.00000	39.74608				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98000		112.94247	7.10000	112.61791				0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		47.51865	100.00000	47.40227				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.74616	100.00000	13.71574				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		148.64572	3.04000	148.61480				0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000		129.28033	4.55000	129.24801				0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00001		99.98490				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		101.24007		101.22548				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.53049		100.51644				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.55404		100.53930				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.51924		100.50290				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.27433		100.25731				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.64000		107.49895	8.76000	106.96450				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		99.91689		99.90009				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		99.91298		99.89543				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		83.29278	100.00000	83.10769				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.24670		101.22846				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.05500		112.54321	7.17500	112.26404				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.21100		100.19124				0.00	0	23,300,000.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.45297		100.43519				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.54500		102.95501	6.62000	102.92297				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.19092		100.17320				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.24000		104.10572	7.32500	103.98604				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.55000		107.55997	8.67000	107.10532				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		101.28582		101.26631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA01		On 31/03/2016	Spot Bond	10.87454	102.65199		10.87454	102.65199			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.81331	101.07485		10.81331	101.07485			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.85277	100.99741		10.85277	100.99741			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.29841			100.27280			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.89261	100.89203		10.89261	100.89203			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.88063	99.97152		11.88063	99.97152			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.30581			100.27953			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.30581			100.27953			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.30588			100.27960			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.12454	100.13430		11.12454	100.13430			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.03492	100.94532		11.03492	100.94532			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.81331	101.07485		10.81331	101.07485			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.01354	101.07794		11.01354	101.07794			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.19833	100.57172		10.19833	100.57172			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.28957			100.26477			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.25934			100.25934			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.25934			100.25934			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.24488			100.24488			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00203			100.00203			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	10.53931	100.22836		10.53931	100.22836			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.32500	99.61452		11.44500	99.20735			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.05030			100.05030			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	10.22500	96.92470		10.22500	96.50583			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	92.44366			92.44366			0.00	0	0.00
BAYA28		On 30/09/2013	Spot Bond	0.00000	100.20686			100.18962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.26157			100.23933			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		100.29960		12.22500	100.27460			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.27901			100.25540			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.04000		97.10105		11.16000	96.66754			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.27033			100.24751			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.27757			100.25408			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.27757			100.25408			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		98.48990			98.48990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.26686			100.24436			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.20192			100.18535			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87454		102.68670		13.87454	102.68670			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.17706		100.89982		15.17706	100.89982			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.08464		100.63927		14.08464	100.63927			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.37095			100.33892			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.37095			100.33892			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.37095			100.33892			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.38520			100.35186			0.00	16,000,000	8,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.01685		100.00000	8.99974			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.24198		100.00000	19.19536			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.51236		100.00000	17.46994			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.81011		100.00000	10.78391			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.81011		100.00000	10.78391			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.06993		100.00000	13.03827			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.32486		100.00000	11.29744			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.52199		100.00000	62.40337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	99.92703			99.91224			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.30600			100.27971			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.31337			100.28641			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000	168.17024		2.03000	168.13988			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00000	140.73043		8.12000	138.32029			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00000	141.01735		8.12000	138.62289			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.38500	99.64424		8.50500	98.63867			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.46287			101.43882			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	101.02432			101.00541			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	101.23782			101.22028			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.68340			100.66461			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.40798			100.39058			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	59.94307		100.00000	59.79786			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	102.99231		100.00000	102.71619			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.79000	99.45431		7.91000	98.97604			46,740,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.53781			102.51921			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.46441			101.44650			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.49764			101.47931			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.60839			101.58868			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.71912			101.69802			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.02892			102.00392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.72195	100.00000	6.70549					0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.26170		101.24393					0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.33143		101.31269					0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.36131		101.34216					0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.37127		101.35198					0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.49077		101.46982					0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.65005		101.62687					0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912					0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912					0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.41729		100.40101					0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.45309		100.43531					0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.46285		100.44466					0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.15000	104.85530	8.27000	104.45347					0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.49210		100.47269					0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.54396		100.52238					0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.75656	100.00000	3.74746					0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.75656	100.00000	3.74746					0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.48500	108.14956	6.57000	108.04133					0.00	0	11,800,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.16032		101.14261					0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.68576		99.67079					0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	99.22995		99.21569					0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	98.53599		98.52150					0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.80075		100.78605					0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.17524	100.00000	7.15785					0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.96077		100.94273					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.80356			100.78881			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.84998			100.83432			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.93429			100.91697			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	101.28438			101.26019			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	101.86151			101.82586			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.43222			100.41372			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	10.28135		100.00000	10.25645			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.06000	109.77580		7.14500	109.64490			2,824,000,000.00	400,000	1,287,000.00
CBL08		On 02/11/2016	Spot Bond	9.20000	116.38677		9.32000	115.99405			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	102.07589			102.04727			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	102.37783			102.35971			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.90000	105.84949		9.02000	105.52372			1,780,000,000.00	200,000	7,531,000.00
CBL12		On 06/09/2018	Spot Bond	10.95000	105.33338		11.07000	104.83635			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	101.87572			101.84848			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.20000	106.54049		11.32000	106.01858			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	101.30785			101.28933			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.09000	102.50503		9.21000	102.09537			5,454,000,000.00	600,000	1,695,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	101.31594			101.29000			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.64000	101.73034		11.76000	101.19331			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	101.35120			101.33136			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.73739			100.71202			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	101.22167			101.20218			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.92500	94.58372		10.04500	94.00219			0.00	0	17,000.00
CCT01		On 23/06/2023	Spot Bond	9.83000	117.78223		9.95000	116.91718			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.68000	113.80143		9.80000	112.90779			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.12000	118.05313		9.24000	117.09338			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.91083			100.88308			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.45000	104.79565		11.57000	104.48824			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.33335			101.31114			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.39662			100.37156			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	99.65315			102.87788			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	99.60035			103.31437			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.82530			100.80304			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.93474			100.91306			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.81870			101.78460			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.79864			101.76493			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.40247			100.38533			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.38164			100.36546			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.90462			101.86887			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.99108			100.97209			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.94533			100.92725			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	101.03697			101.01283			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.42328			100.40519			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.59000	104.95344		10.71000	104.89961			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.17000	103.44910		8.29000	103.40255			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	101.35378			101.32858			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.55109			100.52717			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.84362			100.82301			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.84362			100.82301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	101.24713			101.22631			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.37655		100.00000	21.32476			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	21.20303		100.00000	21.15167			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.44398			100.42493			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	68.29719		100.00000	68.13174			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	66.63103		100.00000	66.46784			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.00048			101.98232			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.60229			100.57827			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.29524		10.11000	100.26837			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.60229			100.57827			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.07239			100.01320			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.90504			100.86830			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.96294			100.92014			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	112.88163		2.76000	112.85890			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.31511			100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.88284		3.14000	112.85893			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.98753		8.25000	102.96490			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.60229			100.57827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond		0.00000	100.60229			100.57827			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	112.47381		3.10000	112.45027			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	112.21873		2.40000	112.19735			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.64156			100.61346			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.60470			100.57831			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	99.99992			99.98356			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	99.99991			99.98331			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.93000	103.64973		8.05000	103.28504			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.01680			99.99982			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.01655			99.99983			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	99.80858			99.78973			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	99.81724			99.79855			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.98000	103.82250		8.10000	103.45673			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.98000	103.82250		8.10000	103.45673			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	106.66836			106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	108.53813			108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.03000	102.67586		8.15000	102.29814			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.45585			100.43627			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.50683			100.48491			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	99.91665			99.89983			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	99.91665			99.89983			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	62.48110		100.17539	62.32950			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.65085			100.62479			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.07395			101.05610			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.46282			100.44293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.88920			100.87156			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.95167			100.93275			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.54494		9.35000	103.51881			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.54494		9.35000	103.51881			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.83528			100.81766			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.83778			100.82010			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	88.13630			88.13630			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	101.50883			101.47838			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.49379			100.47719			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.47839			101.44858			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.28637			100.26989			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.28637			100.26989			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.28637			100.26989			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.28637			100.26989			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.28637			100.26989			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.29415			100.27719			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.30697			100.28919			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.30697			100.28919			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.30697			100.28919			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.30697			100.28919			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.30697			100.28919			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.30913			100.29121			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.97000	105.79254		9.09000	105.23173			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.53673			100.51346			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.91697			100.90029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	0.00000	100.39791			100.38270			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.39791			100.38270			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.39857			101.37951			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.52409			100.50139			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.39177			101.36389			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.61279			100.58602			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.41426			100.39686			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.41132			100.39406			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.42325			100.40516			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.93559			100.91771			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.08888			101.06714			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.02274			101.00101			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.42206			100.40402			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.57192			100.54728			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.66926			100.65089			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.37766			100.36087			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.26747			100.25107			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.39958			100.38286			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.46699			100.44718			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.46699			100.44718			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.46699			100.44718			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.46699			100.44718			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.20666			101.18782			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.82947			100.81076			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.35654			100.33565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.35654			100.33565			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.35224			100.33162			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.24239			100.22191			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.35224			100.33162			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.06250			100.04216			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.48967			100.46853			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.24243			100.22195			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.24243			100.22195			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.23839			100.21850			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.45769		100.00000	6.44205			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	107.27128			107.27128			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.47284			100.45275			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	107.36936			107.36936			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	106.84193			106.84193			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	107.22960			107.22960			0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	107.73697			107.73697			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.25690			101.23600			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.51000	95.81927		10.63000	95.11946			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.03000	97.42829		11.15000	96.72665			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.22675			100.20791			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.48861			100.46781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN318		On 14/11/2022	Spot Bond	0.00000	101.22501			101.20467			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.53768			101.51814			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.57717			101.55561			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.72398		8.80500	101.70017			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.42306			100.40526			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.79124			101.77143			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	101.27925			101.27925			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.44475			100.42596			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.45353			100.43434			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.48745			100.46670			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.03800			101.01847			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.45753			101.42880			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.45753			101.42880			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.45753			101.42880			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.49290			100.47060			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.35490			100.33920			0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond	100.00000	27.50036		100.00000	27.43883			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	27.50036		100.00000	27.43883			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.76942		7.01000	36.76260			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	141.75887			141.75887			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	0.00070		100.00000	0.00070			0.00	0	0.00
CLN72		On 02/03/2028	Spot Bond	100.00000	0.00070		100.00000	0.00070			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.38500	127.14453		8.50500	126.18075			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.00000	140.73043		8.12000	138.32029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.00000		141.01735		8.12000	138.62289			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		84.10912			84.08998			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		83.97325			83.95394			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.03832			100.01909			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.03832			100.01909			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.46175			100.44190			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.42855			100.41021			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.43513			100.41650			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.04035			100.02015			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.43186			100.41365			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.53768			101.51814			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.38842			100.37221			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.48000		109.69554		8.60000	109.45487			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.55000		102.66550		8.67000	102.16560			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.83500		115.99192		9.95500	115.14182			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.93000		107.17695		8.05000	106.88532			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.42500		110.52317		9.54500	109.82061			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.82000		98.07752		9.94000	97.33588			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.73000		98.87412		10.85000	97.99830			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.73000		91.59456		10.85000	90.75312			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.81308			100.79517			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.84972			100.83138			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.72078			100.70295			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.27573			101.25707			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000		101.71429			101.69938			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL016	On 26/09/2013	Spot Bond	0.00000		100.42841			100.41363			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.28500		91.44756		12.40500	90.65054			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.68437		100.00000	11.64790			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.20821			101.19151			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.82500		98.93268		7.94500	98.50708			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000		101.06945			101.05500			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		99.90639			99.87532			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.23571			100.21088			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.24773			100.22156			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.22350			100.20001			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.93000		104.15986		7.05000	104.12497			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.73000		122.72944		6.85000	122.35146			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.05500		111.04648		8.17000	110.42078			11,679,750,000.00	1,450,000	47,762,831.00
DV23	On 27/02/2023	Spot Bond	8.49000		113.50727		8.61000	112.65631			2,207,400,000.00	260,000	92,003,216.00
E170	On 01/08/2020	Spot Bond	7.71500		137.01903		7.83000	136.25674			277,740,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		105.94975			105.91779			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		101.02008			100.99635			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		101.10545			101.07968			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		101.16196			101.13483			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		102.85674			102.82551			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		130.53145		0.00010	130.51504			440,000.00	4,400,000	20,200,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		112.81096		2.22000	112.79001			1,809,442,080.00	815,064	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000		99.82728		2.27000	99.80861			611,715,060.00	269,478	269,478.00
EMM01	On 28/07/2020	Spot Bond	9.27500		111.34281		9.39500	110.68088			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.17500		111.92978		9.29500	111.21938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		9.78000	103.63383		9.90000	102.81116			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.28500	96.04086		10.41500	95.42759			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.95082			100.93331			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	101.05922			101.04182			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.76005			100.74544			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	55.19814		100.00000	55.06442			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	58.08248		100.00000	57.94178			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	92.34455		100.00000	92.11766			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	87.82011		100.00000	87.61492			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.55896		3.00000	127.53261			0.00	0	300,000.00
EQS02	On 01/07/2015	Spot Bond		10.89000	103.89102		11.01000	103.64846			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	105.69218			105.66704			0.00	0	100,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.67746			101.65585			0.00	0	100,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.02053			100.03956			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.56000	98.80997		9.68000	98.34581			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.17170			101.15116			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.07273			101.05397			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.04468			101.02662			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.19454			101.17358			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.15803			101.13790			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.95077			100.93421			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.98891			100.97167			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	101.01946			101.00167			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.95535			100.93871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.96145			100.94490			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.00687			100.98949			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.37000		105.53875	6.49000	105.28049				84,084,000,000.00	13,200,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.34000		109.65267	7.46000	109.13403				6,629,781,600,000.00	903,240,000	254,926,888.00
ES23	On 25/01/2023	Spot Bond	8.03000		117.58754	8.15000	116.71073				7,532,621,800,000.00	938,060,000	246,055,560.00
ES26	On 02/04/2026	Spot Bond	8.56500		96.66962	8.68500	95.76830				2,388,521,550,000.00	278,870,000	52,435,015.00
ES33	On 15/09/2033	Spot Bond	9.24500		86.57837	9.35500	85.68978				6,220,775,600,000.00	672,880,000	897,705,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.91194			100.89384			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.91366			99.89623			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.29629			100.27906			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.09111			100.11579			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.44589			100.43103			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.15788	100.00000	12.12843				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.83124	100.00000	11.80257				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		101.09544			101.07691			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		101.13490			101.11569			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		101.26113			101.23972			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		101.33209			101.30944			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.98000		105.13711	7.10000	104.98154				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.04000		98.19654	9.16000	97.67427				0.00	0	100,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.51231			100.49710			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.51224			100.49703			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.52820			101.50853			0.00	0	200,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		101.94929			101.92569			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.84000		105.34936	10.96000	104.82189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.80239			98.78552			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	78.37304		100.00000	78.19069			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	124.89414		2.15000	124.40147			0.00	0	100,000.00
FRBI23	On 07/12/2023	Spot Bond		2.16000	262.88658		2.16000	262.83810			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	143.75646		2.77000	143.72759			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.71000	189.37343		2.71000	189.33570			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.14000	116.95277		7.26000	116.67291			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.35389		100.00000	32.28267			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.35389		100.00000	32.28267			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11600	55.50384		8.11700	55.48975			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	34.98363		9.50300	34.97588			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	33.73807		9.74000	33.73020			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	83.14639		100.00000	82.95996			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.99137			100.96435			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	101.45192			101.42265			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.73730			100.70487			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.45908			100.43936			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	101.40955			101.38116			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	101.40955			101.38116			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.98360			100.95921			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	101.38438			101.35652			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.52113			100.49856			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.63014			100.60495			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.44404			100.42500			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.49269			100.47142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.56320			100.53897			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	100.62043			100.59565			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.48160			100.46112			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.59224			100.56667			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.64147			100.61364			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.45645			100.43713			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	107.75067			107.71489			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.71015			100.67915			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.47284			100.45275			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	100.56087			100.53675			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.67153			100.64230			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.50613			100.48452			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.54110			100.51788			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.63743			100.60978			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.59050			100.56501			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.66575			100.63680			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.70727			100.67640			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.63570			100.60812			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.61543			100.58879			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.54982			100.52621			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.53935			100.51621			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.68075			100.65111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.67210			100.64286			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.64842			100.62026			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.68191			100.65221			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.57598			100.55116			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.21239		100.09221	11.18521			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.42423			100.40638			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.71475			100.68354			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.51849			100.49603			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.58601			100.56046			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.29029			101.26437			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.55825			100.53396			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.48074			100.46002			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	100.48670			100.46571			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.43984			100.42099			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.44651			100.42763			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.60094			100.57497			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.17113			100.15737			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.50881			100.49322			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.17113			100.15737			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.49650			100.48092			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.43772			100.41924			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.00830		13.22500	50.99027			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.40956			100.39238			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.16525			100.15203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond	0.00000	100.16525			100.15203			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.41015			100.39294			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.63362			100.60591			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.43127			100.41310			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	91.10700		3.59500	91.08658			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.45236			100.43322			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.45236			100.43322			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.09527			101.07520			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.22675			100.20791			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.63559			98.61668			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.82159			100.79344			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.73018			101.70894			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.48246			100.46165			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.47956			100.45889			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.68818			101.66643			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.79371			98.77437			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.40549			100.38821			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.49119			101.47062			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000	113.82278		3.39000	113.37582			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.48902			100.46792			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.49435			100.47300			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000	113.99215		3.37000	113.54449			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.88010	118.54374		0.88010	118.52599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.34000	113.82278		3.39000	113.37582			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.86001	121.64968		1.86001	121.62817			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.93010	123.49864		1.93010	123.47662			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.69723			101.67383			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	21.33673		100.00000	21.28504			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.80003			100.76773			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.69611			100.66816			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.04265		4.73000	111.01451			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.70903			100.68055			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.42021			100.40226			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.48550			100.46456			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.64779			100.61939			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.57309			100.54814			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.55063			100.52670			0.00	0	30,000,000.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.43899			100.41950			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.64437			100.61859			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.43843			100.41897			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	98.77957			98.75390			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	102.70608			102.67758			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	101.46251			101.43302			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.27435		100.00000	8.25430			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	101.02792			101.00757			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.44000	101.90789		10.52500	101.87373			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000		101.00350			100.98044			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.25000		102.12900		7.33500	102.10359			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000		100.88526			100.85280			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000		101.21756			101.19962			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000		101.42101			101.40017			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000		101.67079			101.64638			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		101.82754			101.80088			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.00000		139.19500		4.00000	139.16251			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.86056			100.84706			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		103.38054			103.36487			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.96937			100.95481			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		104.17496			104.15580			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.13411			102.11492			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.43907			103.41618			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.96742			100.95283			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.67000		252.06405		2.67000	252.01410			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17000		262.66905		2.17000	262.62054			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89000		247.56194		2.89000	247.51141			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		121.46602		2.52000	120.98750			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.39012			101.37092			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		121.99186		2.05000	121.51046			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.66200			101.64256			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.07441			100.01471			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		101.52753			101.50517			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.27668			101.25648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	0.00000		100.33620			100.31887			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		90.69756		2.92000	90.67889			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.88567		100.00000	0.88352			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.57032		104.97509	13.53599			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		101.16861			101.15078			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.62839		101.07593	17.58527			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.84296		100.44759	9.81903			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.45963			100.44509			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.06841		100.76967	16.02922			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		101.27589			101.26110			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		101.23388			101.21521			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.05444			100.02707			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		101.11572			101.10167			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.54000		99.18786		2.54000	99.16856			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		101.27843			101.25421			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.44059			100.42641			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.15348			100.14134			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		103.66492		2.31000	103.64531			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.08762			98.08653			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		103.35021		2.34000	103.33057			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.95359			100.93292			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.49144			100.47740			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		327.34684		2.37000	327.28461			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.40854			100.39445			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.87500	105.91039		5.95000	105.81028			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.18000	106.86628		6.30000	106.65514			0.00	0	6,600,000.00
FRX16	On 15/09/2016	Spot Bond		7.20000	104.80679		7.32000	104.44680			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.67000	105.64932		7.79000	105.19875			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.88000	112.75642		8.00000	112.23558			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.49500	103.83573		8.66000	103.00710			5,097,000,000.00	600,000	1,199,000.00
FRX23	On 28/02/2023	Spot Bond		9.35000	92.78628		9.47000	92.06531			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.50000	109.51775		9.74000	107.76052			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.18500	98.12366		10.43500	96.18615			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.18500	81.38236		10.30500	80.45037			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	101.07311			101.04468			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.13175			100.11366			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.03552			100.01777			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.90000	104.18897		9.02000	103.78472			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	101.06700			101.05238			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.49421						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.04210			99.02758			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.04308			99.02859			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	99.79768			99.78323			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.98558			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond		0.00000	99.92788			99.91345			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	99.71097			99.69652			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	99.62427			99.60982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.03007			100.01502			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.03958			100.01967			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.32643			101.30945			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.35834			101.34093			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.42003			101.40181			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.09196	100.00000	3.08512				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.49658			101.47736			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.60288			101.58225			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.58736			100.56979			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.75672			101.73892			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.94877			99.93159			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.43997			100.42273			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	102.04627			102.02924			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.56335			100.54598			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.23748			100.22337			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.35554			100.33714			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	99.89892			99.88187			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.53091			100.51358			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.28538			101.26648			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	101.25230			101.23774			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	101.03388			101.01932			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	101.33004			101.31497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond		0.00000	101.33004			101.31497			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	108.21465		100.00000	107.92454			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	101.51728			101.49958			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.56319			101.54494			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.51932	101.70151		7.63709	101.41345			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	101.40015			101.38441			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	101.57474			101.55635			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.64361			101.62439			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.87253	117.06290		7.99020	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	101.49071			101.47411			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	101.67816			101.65852			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.74701			101.72653			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.32340	114.94363		8.44094	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	101.81199			101.79232			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	101.81605			101.79473			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.87336			101.85136			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	101.98838			101.96498			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	102.44782			102.41882			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	99.90931			99.89102			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	99.94111			99.92138			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	99.93857			99.91803			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.86500	114.41108		7.98000	113.73677			4,719,000,000.00	600,000	38,858,000.00
HWAY23	On 07/12/2023	Spot Bond		1.94000	267.72735		1.94000	267.67958			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.92000	268.17273		1.92000	268.12501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.21500	104.45247		9.33000	103.37179			1,843,000,000.00	200,000	12,695,000.00
HWAY35	On 31/07/2035	Spot Bond		9.21000	104.50435		9.32500	103.40699			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	110.30496		1.70000	110.28593			1,530,238,000,000.00	900,140,000	820,419,148.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.13006		2.35000	105.11006			230,300,000,000.00	98,000,000	513,585,000.00
I2046	On 31/03/2046	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond		2.50500	105.89273		2.52000	105.48877			538,575,000,000.00	215,000,000	400,600,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	91.35000			91.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.03000	108.55337		7.15000	108.34036			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.93663			101.91937			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.76637			100.74915			0.00	0	100,000.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.54270			100.52654			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.93369			100.91912			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.83500	104.05822		6.91000	103.98956			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.53000	107.77521		7.65000	107.45900			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.25000	109.84723		8.37000	109.34724			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.76500	103.13869		6.84000	103.06322			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	99.83740			99.82072			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.90759			100.89090			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.85000	110.05948		3.85000	110.03407			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.35000	105.78874		7.47000	105.43524			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	101.18082			101.16283			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	101.25717			101.23807			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.70001	126.49503		0.70001	126.47668			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.07000	125.17693		2.12000	124.68308			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.17207			100.15625			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		101.57695			101.55835			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.95000		105.55595		8.07000	105.06024			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.59998			100.58368			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.20727			102.18728			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.99269			100.97595			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.47000		98.43454		8.59000	97.90524			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95500		91.66743		9.07000	91.11807			1,791,000,000.00	200,000	656,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.81853			100.80256			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.05000		99.24199		8.17000	98.76536			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00203		100.00000	0.00203			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.13987		5.00000	101.12624			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.13987		5.00000	101.12624			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.23466		5.00000	102.22071			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.13987		5.00000	101.12624			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.29985		4.00000	101.28895			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.18363			101.16217			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		101.12176			101.10086			0.00	0	75,000,000.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.25874			100.23698			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.03000		111.68637		9.15000	111.36090			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.22331			100.20458			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.22331			100.20458			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.17178			101.15123			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.80552		100.00000	7.78661			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000		102.37500			102.34483			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000		101.97974			101.95012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond		0.00000	101.76858			101.73925			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.03000	102.65734		9.15000	102.44970			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.72194			100.70680			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.90238			100.88762			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	99.09188			99.07826			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.56171			100.53748			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.33807	100.00000		4.32358			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000		96.56085	100.00000		96.30607			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		84.10138	100.00000		83.90805			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.28690		5.35000	99.21471			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.17077		5.45000	99.09740			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.96561		5.45000	98.89254			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.84875		5.45000	98.77586			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		90.12346	100.00000		89.90148			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.79903		5.25000	99.72746			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.59127		5.35000	99.51863			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.48960		5.35000	99.41712			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.38815		5.35000	99.31581			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		88.80779	100.00000		88.59223			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		87.32057	100.00000		87.11217			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	99.06808		5.45000	98.99486			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		84.49074	100.00000		84.29561			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		82.95455	100.00000		82.76644			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	98.76129		5.45000	98.68852			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	98.65945	100.00000		80.39648			2,180,000,000,000.00	400,000,000	250,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND342		On 15/10/2013	Spot Bond		100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond		100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond		0.00000	101.11117		101.09506			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond		100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.25418		100.23261			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.87454	101.97368	10.87454	101.97368			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.87454	100.47700	10.87454	100.47700			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.38462		100.36458			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.84123		100.81567			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.37671		100.35714			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.76307	6.50000	101.74528			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.46699		100.44718			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.24497		100.22894			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond		0.00000	100.66341		100.64952			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond		100.00000	23.39007	100.00000	23.33341			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond		100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.80224		100.78776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.80224			100.78776			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.90999			100.89531			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	101.01797			101.00310			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	97.40994			97.40994			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.65490			100.64121			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.69091			100.67613			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.51448			100.50089			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.51825			100.50455			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.49072			100.47456			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.34623			100.33324			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.33167			100.31870			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	99.99996			99.98555			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond		0.00000	101.32760			101.31301			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98325			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.65490			100.64121			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.46075			100.44589			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.32028			100.30713			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.16713			100.15194			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	101.23385			101.21664			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	101.23385			101.21664			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	99.92838			99.91034			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		63.18816		100.00000	63.03508			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.26744			100.24489			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	102.29718			102.26489			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP261U	On 27/08/2013	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.79455		100.77430				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		99.94932		99.93228				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		99.94805		99.93061				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		99.94725		99.92954				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.04000		104.56361	8.16000	104.15343				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.71000		104.16090	6.79500	104.08264				1,342,000,000.00	200,000	152,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.78096		100.76294				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.50000		107.24579	8.62000	106.79306				158,100,000,000.00	18,600,000	14,633,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.12511		100.10850				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.05623		101.03375				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.39229		100.37186				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.21000		104.68670	8.33000	104.44610				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.75588		102.73162				0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.77666		100.75577				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		115.35762	3.21000	114.90433				0.00	0	200,000.00
IV019	On 31/03/2028	Spot Bond	3.95000		124.94049	3.95000	124.91144				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.69052		100.67542				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.20815		100.18865				0.00	0	12,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.01971		99.99990				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.92951		101.90700				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.63041		100.61033				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.31399		100.29448				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		99.92232		101.31425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.70000	90.15987		3.70000	90.13941			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.70000	95.66124		3.70000	95.63952			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.68497			100.66364			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.80942			100.79480			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.47809			100.46426			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.54000	110.60077		11.66000	110.11261			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.77960			101.75452			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	124.94049		3.95000	124.91144			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IWA328	On 11/07/2013	Spot Bond		5.25000	97.44214		5.25000	99.89942			0.00	0	0.00
IWA330	On 25/07/2013	Spot Bond		5.25000	99.77039		5.25000	99.69885			0.00	0	0.00
IWA331	On 01/08/2013	Spot Bond		5.25000	99.67027		5.25000	99.59888			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond		5.35000	99.56220		5.35000	99.48960			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond		5.35000	99.46060		5.35000	99.38815			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.35000	99.35920		5.35000	99.28690			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.35000	99.25801		5.35000	99.18586			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.45000	99.14141		5.45000	99.06808			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.45000	99.03878		5.45000	98.96561			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.45000	98.93637		5.45000	98.86334			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.45000	98.73217		5.45000	98.65945			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.45000	98.63039		5.45000	98.55782			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		74.48980	100.00000	74.33809				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		72.42063	100.00000	72.27723				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		71.42857	100.00000	71.28906				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.17395		101.15470				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		101.35982		101.34104				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.37008		101.35117				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.27896		101.26129				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.13700		100.12124				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.43025		100.41342				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		101.18667		101.17078				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		101.13626		101.12106				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.99544		100.98023				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.90991		100.89412				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.88575		100.86949				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.99787		100.97875				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.75845		100.74102				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		101.11106		101.09475				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		101.15619		101.14143				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		91.77057	100.00000	91.54229				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		61.38693	100.00000	61.23658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		58.01219		100.00000	57.87164			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		58.40081		100.00000	58.21848			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		55.82194		100.00000	55.71603			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.39733			101.37769			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.76829		100.00000	9.74462			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		30.13762		100.00000	31.60444			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.94711			99.92939			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.74462		100.00000	9.72102			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		99.94393			99.92520			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		39.75404		100.00000	39.62992			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.83440			102.81363			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.64368			101.61977			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.38000		144.85660		8.50000	143.54932			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		101.75512			101.73952			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.86430			100.84832			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.60000		99.99562		8.72000	99.57448			6,880,000,000.00	800,000	3,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.65000		98.21581		8.77000	97.74716			0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.07148		8.00000	101.04994			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.80470			100.77786			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.28000		99.62885		11.40000	99.35269			221,088,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.88264			100.85308			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		101.11094			101.09453			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.01454			99.99998			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ033	On 25/07/2013	Spot Bond		0.00000	99.81399			99.79968			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	99.55883			99.54460			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	99.14580			99.13156			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	99.94636			99.92838			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	101.11466			101.09942			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.06693			100.00904			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.93543			99.91914			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.74518			100.72954			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.46155			101.44288			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.54526			100.53115			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.21672			100.20273			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.43383			100.41832			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	101.45066			101.43063			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		65.62869	100.00000	65.46796				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		62.46388	100.00000	62.31256				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		54.58965	100.00000	54.45740				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		35.49859	100.00000	35.41260				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.63337	100.00000	30.55916				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.01690	100.00000	8.99506				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.01392	100.00000	21.96059				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.39000	105.02463		8.51000	104.45307			0.00	0	327,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.57398			100.55516			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.48778			100.47196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.53086			100.51354			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.68005			101.66451			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.69308			101.67740			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.75815			101.74178			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.12304			100.10882			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.12932			100.11419			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.73500		104.68429		7.85500	104.32024			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.46000		103.97097		8.58000	103.41907			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.25000		104.58644		9.37000	103.84904			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.00000		105.05365		6.08500	104.91843			139,200,000,000.00	23,200,000	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.37267			100.35689			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.38756			100.37110			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30500		105.01644		9.42000	104.44069			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.18000		105.34824		7.30000	105.08599			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.78210			100.76408			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.66000		101.39679		8.78000	100.98395			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.74786			100.73066			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36000		101.36590		8.48000	100.95152			1,672,000,000.00	200,000	3,242,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		80.57395		100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.48000		103.51894		6.56500	103.41710			3,888,000,000.00	600,000	3,215,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		70.37577		100.00000	100.00000			75,300,000,000,000.00	753,000,000	550,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000		103.88079		7.35000	103.63482			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.30500		106.08128		8.42500	105.64145			1,661,000,000.00	200,000	1,576,000.00
MTN05	On 28/10/2013	Spot Bond	5.53000		102.22728		5.60500	102.18953			0.00	0	200,000.00
MTNC16	On 09/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTNC17		On 26/07/2013	Spot Bond	0.00000	99.80254			99.78844			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.73955		100.00000	6.72322			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.17855		100.00000	0.17812			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.05636		100.00000	7.03927			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.14277		100.00000	7.12547			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.56600		100.89771	6.54996			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.65274		100.61875	6.63653			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	100.95036			100.93464			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.95999			100.94409			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.98407			100.96776			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	101.00023			100.98365			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	101.01788			101.00099			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	101.03391			101.01675			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	101.04179			101.02448			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.13836			101.11941			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.25074			101.22987			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17855		100.00000	0.17812			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17855		100.00000	0.17812			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.67000	98.60298		8.79000	97.83809			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.74268			101.72730			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.65686			101.64052			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.04497			101.02874			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.74816			102.72856			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.26870			101.25259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.81373			100.79658			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.83000		110.79857		6.95000	110.52784			1,366,000,000.00	200,000	2,821,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.88351			100.86449			0.00	0	100,000.00
NBK3A	On 09/09/2019	Spot Bond	8.64000		116.76882		8.76000	116.13388			5,184,000,000.00	600,000	2,072,000.00
NBK4	On 28/10/2024	Spot Bond	10.55500		32.19165		10.67500	31.79074			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.28000		106.12045		7.40000	105.89825			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.58615			101.56761			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.67792			101.65827			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.62500		103.68140		6.70000	103.61160			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.68294			100.66858			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.48000		107.32064		7.60000	107.00264			1,496,000,000.00	200,000	705,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.31917			100.30280			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.90026			100.88120			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.28645			100.26744			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.07701			100.01671			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.94410			99.92537			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.74728			100.72877			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		83.90489			83.88641			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.70482			100.68740			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		101.45370			101.43500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond		0.00000	101.59220			101.57170			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.39005			101.37085			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	99.94205			99.92259			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	79.93665			79.91754			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.73615			100.71963			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.89001			100.87515			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.65158			100.63608			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.15156			100.13636			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.11586			101.09698			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.40685			100.38951			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.38307			100.36681			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.01464			100.03569			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.36847			100.35288			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.36016			100.34525			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.35987			100.34497			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.98000	108.36254		8.10000	108.09556			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.26000	103.87218		5.34500	103.84036			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.26000	105.24496		6.34500	105.17881			3,756,000,000.00	600,000	1,451,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.06013			100.00388			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.75000	114.97209		11.87000	114.43136			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	111.57877			111.52646			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.89736			100.87438			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.18000	157.95472		2.18000	157.92549			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.35500	109.57140		8.47000	108.92651			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.48428			100.46912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000		100.45701			100.44125			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.45701			100.44125			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98500		108.80556	9.10000		108.17035			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.89393			100.87687			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.28611			101.27099			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.84686			100.83074			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.83846			100.82250			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.87319			100.85654			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18500		110.19302	9.30000		109.43775			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.90791			100.89058			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.87323			100.85658			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.89399			100.87693			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38500		108.76873	9.50000		108.14009			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.96339			100.94496			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.92179			100.90418			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.90786			100.89053			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.17089			101.14834			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.08648			101.06561			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.93559			100.91771			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500		135.37371	3.92500		135.34231			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.48000		105.87879	6.60000		105.76475			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.13000		119.06738	8.25000		118.47150			52,032,000,000.00	6,400,000	9,083,000.00
NRA022	On 31/10/2022	Spot Bond	8.50500		126.14116	8.62500		125.23772			78,246,000,000.00	9,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500		164.83525	2.07500		164.80523			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.06000		127.58396	9.18000		126.38711			56,172,000,000.00	6,200,000	3,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	0.00000	99.89571			99.87814			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.89865			99.88157			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.68154			101.66224			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.30161			101.28318			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	101.21024			101.19442			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.18317			102.16542			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.33678			100.31943			0.00	0	300,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.95189			100.93149			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.22901			101.20232			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.09818	100.00000	17.05676				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.90938	100.00000	22.85328				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.96271	100.00000	22.90647				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.99470	100.00000	22.93838				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.76252	100.00000	23.70433				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	24.61567	100.00000	24.55538				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.94777	100.00000	29.87442				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.26000	107.43483	6.38000	107.15502				5,008,000,000.00	800,000	4,304,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.56245	100.00000	6.54655				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	94.73000			93.92000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.15899	100.00000	28.09077				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.46509	100.00000	9.44216				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	101.36530			101.34800			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.46586			100.45110			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.13041			100.11411			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	95.35963	100.00000	95.12475				0.00	0	0.00

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	100.91738			100.90282			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	100.72740			100.71285			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.24730			100.23111			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.98976			100.97481			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.39147			100.37653			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.38440			100.36975			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.55231			100.53790			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.43346			100.41649			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.40755			100.39193			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.39276			100.37777			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.42632			100.40965			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.45815			100.44015			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.42682			100.41040			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.40820			100.39255			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.48542			100.46628			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.44929			100.43192			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.42619			100.40979			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	101.81541			101.79792			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	101.87380			101.85575			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	101.90007			101.88177			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	101.95845			101.93959			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	102.20940			102.18813			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	102.26774			102.24591			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	101.03209			101.01466			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	101.45117			101.43068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	6.03000		112.70636		6.15000	112.54504			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.88000		93.40845		5.96500	93.30286			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.80000		38.59384		7.92000	38.03527			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	6.03000		119.36920		6.15000	119.08511			177,923,290,500,000.00	29,506,350,000	15,668,071,858.00
R158	On 15/09/2015	Spot Bond	6.03000		112.70636		6.15000	112.54504			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.93000		88.05596		6.05000	87.81871			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.03000		125.64774		6.15000	125.24079			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.86000		83.23722		5.98000	82.91634			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.21000		104.70110		5.29500	104.68109			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.98000		121.14104		8.10000	120.00565			246,554,604,660,000.00	30,896,567,000	13,395,252,613.00
R187P	On 21/12/2026	Spot Bond	7.72000		36.12293		7.84000	35.55890			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.64000		33.86247		7.76000	33.29511			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.67000		273.81541		1.67000	273.76853			649,076,228,000.00	388,668,400	254,024,000.00
R201	On 21/12/2014	Spot Bond	5.51000		104.93075		5.59500	104.79508			10,520,132,800,000.00	1,909,280,000	765,638,123.00
R202	On 07/12/2033	Spot Bond	2.22000		203.85497		2.22000	203.81706			2,764,810,644,000.00	1,245,410,200	1,530,990,200.00
R2023	On 28/02/2023	Spot Bond	7.62000		103.68376		7.74000	102.85323			69,811,239,600,000.00	9,161,580,000	4,907,469,010.00
R203	On 15/09/2017	Spot Bond	6.80000		107.84812		6.92000	107.38558			106,809,694,400,000.00	15,707,308,000	6,448,563,528.00
R204	On 21/12/2018	Spot Bond	7.04000		104.73097		7.16000	104.16383			114,787,728,000,000.00	16,305,075,000	6,189,677,946.00
R2048	On 28/02/2048	Spot Bond	8.86500		101.93437		8.99000	100.60033			54,385,971,121,800.00	6,134,909,320	3,002,645,320.00
R205	On 31/03/2014	Spot Bond	100.00000		55.50050		100.00000	55.36605			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.34500		101.00529		5.42000	100.95289			24,854,250,000,000.00	4,650,000,000	2,143,076,789.00
R207	On 15/01/2020	Spot Bond	7.30500		99.66010		7.42000	99.05597			74,456,969,298,000.00	10,192,603,600	4,100,018,056.00
R208	On 31/03/2021	Spot Bond	7.42500		97.97222		7.54500	97.27673			84,709,218,825,000.00	11,408,649,000	8,032,168,934.00
R209	On 31/03/2036	Spot Bond	8.64000		78.12925		8.75500	77.19631			187,723,794,240,000.00	21,727,291,000	9,449,929,277.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond		2.05000	156.86906		2.05000	156.84060			399,955,000,000.00	195,100,000	438,706,284.00
R211	On 31/01/2017	Spot Bond		0.00010	129.52878		0.00010	129.51250			15,060,000.00	150,600,000	79,770,000.00
R212	On 31/01/2022	Spot Bond		1.50000	130.69166		1.55000	130.17502			735,334,555,500.00	490,223,037	934,385,000.00
R213	On 28/02/2031	Spot Bond		8.50500	88.91203		8.61500	88.00313			106,352,388,450,000.00	12,504,690,000	5,267,669,000.00
R214	On 28/02/2041	Spot Bond		8.76000	78.96713		8.88000	77.96124			92,093,266,800,000.00	10,512,930,000	7,481,646,533.00
R224C	On 15/09/2013	Spot Bond		5.27000	99.07023		5.35500	99.04098			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.37000	96.47794		5.45500	96.40983			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.48000	93.83692		5.56500	93.73166			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.09000	90.43100		6.21000	90.23966			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.93000	88.05596		6.05000	87.81871			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.85000	85.69836		5.97000	85.41776			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.86000	83.23722		5.98000	82.91634			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.54500	97.59805		5.63000	97.54744			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.56500	94.95753		5.65000	94.86911			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.51500	92.45173		5.60000	92.32756			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.00000	89.15059		6.12000	88.93446			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.87000	86.82131		5.99000	86.56054			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.85000	84.39400		5.97000	84.09152			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.91000	81.83126		6.03000	81.49043			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.77500	76.89817		6.89500	76.53300			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.82500	74.21898		6.94500	73.82369			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.04500	71.01953		7.16500	70.60033			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.02500	68.67516		7.14500	68.23026			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.00500	66.42103		7.12500	65.95249			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.99500	64.21331		7.11500	63.72340			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R337C		On 21/06/2020	Spot Bond	7.26500	60.93048		7.38000	60.45102			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.24500	58.87927		7.36000	58.38355			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.34500	56.38717		7.46500	55.86011			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.31500	54.52276		7.43500	53.98185			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.28500	52.73527		7.40500	52.18186			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.25500	51.02117		7.37500	50.45649			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.21500	49.42450		7.33500	48.84916			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.17500	47.89633		7.29500	47.31131			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.92000	42.74423		8.04000	42.19879			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.88000	41.29747		8.00000	40.74692			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.84000	39.91508		7.96000	39.36017			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.80000	38.59384		7.92000	38.03527			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.76000	37.33074		7.88000	36.76916			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.72000	36.12293		7.84000	35.55890			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.68000	34.96769		7.80000	34.40175			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.64000	33.86247		7.76000	33.29511			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.65077			100.62471			0.00	0	0.00
RCSB02		On 15/07/2013	Spot Bond	0.00000	99.94412			99.92538			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	99.93050			99.90728			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.98793			100.96697			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	99.99982			99.97702			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	12.37705		100.00000	12.34707			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	2.73313		100.00000	2.72644			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond	0.00000	100.64519			100.62798			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.56490			100.54804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.55592			100.54151			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.64035			100.62327			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.52979			100.51466			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.25260			100.23603			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.57176			100.55412			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.32410			100.30746			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	89.23427		100.00000	89.02281			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.28275			100.26867			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.52619			100.51158			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.55789			101.53998			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.95787			100.94024			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.12710			100.11258			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.78236			101.76272			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.25838			101.23846			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.84934			100.83470			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	100.00000	80.57395		100.00000	100.00000			30,600,000,000,000.00	306,000,000	306,000,000.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.70456			100.68715			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	102.25806			102.23158			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.31364			100.28685			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.26029			102.22901			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.01306			101.98531			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.01306			101.98531			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	99.92305			99.90367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP010		On 23/08/2013	Spot Bond	0.00000	101.01239			100.99260			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.61021			100.59082			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.03817			100.01907			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.41652			100.39012			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.46670			100.43694			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.84123			100.81567			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	99.80642			99.78665			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.98994		12.35000	107.95419			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.69486			100.67390			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	102.25108			102.22020			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.43730		100.00000	13.40475			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.64678			100.62734			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.90169			100.88079			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	57.52170		100.00000	57.38235			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	101.02519			101.00340			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	99.85694		5.25000	102.46353			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.02258		100.00000	1.02013			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	5.56463		100.00000	5.55115			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.67128		100.00000	12.57738			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	102.18328			102.14213			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	103.02134			102.97900			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.72500	109.13159		8.84500	108.41158			1,745,000,000.00	200,000	3,101,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	95.73829			95.75729			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.33000	111.66978		7.45000	111.27363			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	100.98499			100.96538			0.00	0	200,000.00
SBK14	On 01/12/2017	Spot Bond	8.85000	103.95744		8.97000	103.49720			531,000,000,000.00	60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.56671			101.54718			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.47911			100.46024			0.00	0	100,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	101.45812			101.43823			0.00	0	30,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.62291			101.60235			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.59077			101.57063			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33000	105.21122		7.45000	104.97918			2,932,000,000.00	400,000	12,357,000.00
SBK9	On 10/04/2018	Spot Bond	8.64000	101.19377		8.76000	100.71456			1,728,000,000.00	200,000	5,109,000.00
SBK11	On 09/04/2014	Spot Bond	1.60000	132.70951		1.60000	132.68705			0.00	0	600,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	165.96296		-0.90120	165.94619			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.49000	116.20461		7.61000	115.92606			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.35000	116.50309		7.47000	116.22402			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.28000	116.65272		7.40000	116.37339			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.20000	102.82269		8.32000	102.38309			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.42500	116.34306		7.54500	116.06427			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.39000	116.41770		7.51000	116.13878			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.43023			100.41340			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.49124			100.47816			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.41391			100.39225			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.17023			100.15268			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	95.25638		100.00000	95.01399			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.85000	106.38091		7.97000	105.92766			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	101.12219			101.10383			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.91860			101.90064			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.33114			100.31408			0.00	0	0.00

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		1.80871	100.00000	1.80471				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.34337		100.32563				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.07500		106.68034	9.19500	105.96132				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.63000		104.61659	9.75000	103.70225				0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.16621		101.14645				0.00	0	300,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.36600		101.34995				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.21204		101.19412				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.90525		100.88729				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.53000		102.70723	8.65000	102.13508				11,942,000,000.00	1,400,000	4,970,000.00
SBS3	On 25/05/2026	Spot Bond	8.68000		97.37561	8.80000	96.46263				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.12500		98.29054	9.24500	97.59239				3,650,000,000.00	400,000	1,155,000.00
SBS9	On 07/07/2016	Spot Bond	7.21000		111.28507	7.33000	110.92484				2,884,000,000.00	400,000	1,763,000.00
SBSI11	On 07/12/2023	Spot Bond	2.20000		262.01778	2.20000	261.96919				0.00	0	400,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001		126.49503	0.70001	126.47668				0.00	0	200,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		106.80000		106.61000				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		5.86963	100.00000	5.85541				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	1.27001		124.08620	1.27001	124.06625				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.76307	6.50000	101.74528				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.46240		100.44302				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.26395		100.24656				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.46315		101.44228				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.90000		99.81252	9.02000	99.39702				3,560,000,000.00	400,000	1,165,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.33991		101.31925				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.03457		100.01722				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.38107		100.36443				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.34640		100.33111				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.22187		100.20640				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.17500		104.26738	5.26000	104.24421				310,500,000,000.00	60,000,000	15,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.33000		110.19368	7.45000	109.83239				123,144,000,000.00	16,800,000	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.25000		102.64872	8.37000	102.20992				306,900,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.06402		101.04744				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.93261		100.91512				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.10666		101.08966				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.93975		100.92213				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.10000		104.32008	8.22000	103.97960				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.22632		100.20908				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		99.93387		99.91722				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.93106		99.91369				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.10500		96.70192	9.22500	96.10362				7,284,000,000.00	800,000	36,326,000.00

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		100.76314			100.74422			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.32206			100.30333			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.50700			101.48761			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.03300		89.38674		9.15300	88.76339			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.09500		89.07524		9.21500	88.45449			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.75500		103.19379		6.84000	103.05772			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.56500		93.48305		8.68000	92.92128			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.46506			100.44678			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98000		103.59259		8.10000	103.14948			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.93000		117.40481		7.05000	117.12415			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		102.20549		2.45000	102.18577			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.99000		100.49454		8.11000	99.95288			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		99.43807			99.42366			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		99.43888			99.42450			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		99.33656			99.32213			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		99.30729			99.29286			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		99.14628			99.13181			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		99.02143			99.00683			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000		99.82683			99.81240			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		99.73706			99.72245			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000		99.94239			99.92799			0.00	46,000,000	23,000,000.00
SYN990	On 19/07/2013	Spot Bond	0.00000		98.98576			98.98215			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000		99.79843			99.78403			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		99.75489			99.74047			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		99.65300			99.63854			0.00	103,000,000	103,000,000.00
SYN995	On 13/08/2013	Spot Bond	0.00000		99.53909			99.52469			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		99.52494			99.51054			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		99.49585			99.48145			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		99.50947			99.49504			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		99.45085			99.43640			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000		115.50833		6.71000	115.22490			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.54000		105.95722		8.66000	105.01762			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		55.41798		100.00000	55.29397			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		44.37592		100.00000	44.26724			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.85849		100.00000	15.82008			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.55500		103.47149		6.63000	103.40276			0.00	0	13,735,051.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.90693			99.89120			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		99.76023			99.74612			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.16906			101.15181			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		99.64677			99.63264			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.40136			100.38702			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.21837			101.20153			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.28000		107.77478		7.40000	107.42372			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.58059			100.56591			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.89743			100.88184			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.94070			100.92513			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.50586			101.48797			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.55233			101.53387			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.78280		7.83000	103.76078			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.48029			101.46271			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.53839			101.52011			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.39957			103.37945			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.48029			101.46271			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.53839			101.52011			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.45224		7.16000	103.43097			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.65224			101.63257			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.64294			101.62340			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.86596			101.84369			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.83576			101.81386			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.74801			102.71488			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.64360			102.61178			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.54639			101.52862			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.12094		101.06155	7.10334			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		101.47100			101.45353			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		105.73809			105.72307			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		101.68012			101.66011			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.77304			101.75190			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		102.75728			102.72405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.47895			101.46198			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.51151			101.49415			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.53477			101.51713			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.51151			101.49415			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.53477			101.51713			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.54639			101.52862			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.49755			101.48037			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.53477			101.51713			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.66268			101.64352			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.66268			101.64352			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.66268			101.64352			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.84870			101.82731			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.89520			101.87326			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.83707			101.81583			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.76671			102.73429			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.82479			102.79166			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.80156			102.76872			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.28630			100.27212			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.98000		108.82442	8.10000	108.59497				3,192,000,000.00	400,000	12,459,000.00
TL20	On 22/02/2020	Spot Bond	7.48000		94.71646	7.59500	94.14381				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.74000		106.94121	7.86000	106.46994			15,857,712,000,000.00	2,048,800,000	1,000,869,000.00	
TN20	On 17/09/2020	Spot Bond	8.41500		114.38320	8.53500	113.67811			2,968,872,503,850.00	352,807,190	259,065,008.00	
TN23	On 06/11/2023	Spot Bond	8.63500		116.53188	8.75500	115.62205			1,661,805,750,000.00	192,450,000	86,237,008.00	
TN25	On 19/08/2025	Spot Bond	8.97000		107.60137	9.09000	106.68167			4,574,700,000,000.00	510,000,000	194,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.05500		100.17449	9.15500	99.36736			778,730,000,000.00	86,000,000	30,241,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	101.34662			101.33188			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	101.27870			101.26215			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.04003			101.02246			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.07009			101.05201			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.07316			101.05502			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.22141			101.20068			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.52874			101.50264			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.11468			100.09956			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.11944			100.10365			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.12228			100.10608			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31470		100.00000	10.28809			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.61366			99.59935			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.91479			96.90003			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.59550			98.58102			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.89995			95.88525			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	98.41276			98.39846			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.80770			95.79309			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	98.22907			98.21490			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.59562			95.58127			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	95.30198			95.28734			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	97.52205			97.50730			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond		0.00000	101.28384			101.26925			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond		0.00000	101.26925			101.25466			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond		0.00000	101.24007			101.22548			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond		0.00000	101.18615			101.17151			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond		0.00000	101.23008			101.21544			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.94829			100.93370			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.86075			100.84616			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.83158			100.81699			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.75863			100.74404			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond		0.00000	100.10072			100.08633			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.05898			100.04424			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond		0.00000	101.42637			101.40959			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.99815			100.98123			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond		0.00000	101.24473			101.23008			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.86399			100.84934			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.82500	114.07856		8.94500	113.35415			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.47726			100.46106			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	99.86482			99.84526			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.08749			100.02467			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.14000	106.86569		9.26000	106.42355			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	95.04137		100.00000	94.80076			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	94.48695		100.00000	94.25927			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	95.18147		100.00000	94.94051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKC01	On 27/09/2013	Spot Bond	0.00000		100.20966			100.19642			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.22202			100.20764			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.14934			101.13017			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.19173			101.17190			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.19358			101.17372			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.24881			100.23251			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.25644			100.23960			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.65922			100.64457			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		134.36000			134.63000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.39000		117.30207	6.51000	116.94015			1,177,169,001,390.00	184,220,501	92,598,501.00	
WS05	On 01/08/2018	Spot Bond	0.31000		246.86701	0.31000	246.83388			18,600,000,000.00	60,000,000	50,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.43000		105.56584	6.55000	105.33223			0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.30500		106.72100	7.42500	106.28802			1,198,020,000,000.00	164,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.59500		107.64795	7.71500	107.04456			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.93000		106.67398	8.04500	106.03165			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.96500		107.05546	8.08500	106.31701			223,020,000,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	5.48500		99.25423	5.57000	99.22774			0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	5.54500		97.90288	5.63000	97.85664			0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	5.98000		89.05416	6.10000	88.83581			0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	5.53500		96.15267	5.62000	96.08100			0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	5.54500		94.84638	5.63000	94.75624			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	5.91000		87.61292	6.03000	87.36726			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	5.52500		92.73885	5.61000	92.61891			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	5.98000		89.03991	6.10000	88.82130			0.00	0	0.00	
Z083	On 30/09/2019	Spot Bond	6.98500		65.25463	7.10500	64.77374			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000		11.34614	100.00000	11.32462				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04569	100.00000	0.04560				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.34614	100.00000	11.32462				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		30.40102	100.00000	30.34335				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		31.10177	100.00000	31.04276				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		29.15707	100.00000	29.10176				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		29.15707	100.00000	29.10176				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		27.64720	100.00000	27.59475				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		27.64720	100.00000	27.59475				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		26.16578	100.00000	26.11614				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		26.16578	100.00000	26.11614				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		24.62306	100.00000	24.57635				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		24.62306	100.00000	24.57635				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		23.21535	100.00000	23.17130				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		23.21535	100.00000	23.17130				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		21.84658	100.00000	21.80513				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		21.84658	100.00000	21.80513				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		20.67598	100.00000	20.63675				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		19.56810	100.00000	19.53097				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		14.63401	100.00000	14.60625				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		13.82360	100.00000	13.79738				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		13.00857	100.00000	12.98389				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		13.00857	100.00000	12.98389				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		12.31153	100.00000	12.28817				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		11.62974	100.00000	11.60767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1,534,655,893,734,680.00</b>	<b>12,847,496,790</b>	<b>98 394 695 740.00</b>
<b>Grand Total:</b>										<b>1,534,656,125,350,050.00</b>	<b>12,847,568,912</b>	<b>98 396 864 285.00</b>