



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 23/07/2013

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 26/07/2013	Any day expiry	9.78650	9.78650		9.81670	9.81670		14.43	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	1,486.50430	1.48650	1,516.70010	1.51670	1,486.504	46.68	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	0.00430	0.00000	0.00010	0.00000	0.004	46.68	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	1,386.50570	1.38651	1,416.70010	1.41670	1,386.506	44.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	0.00570	0.00001	0.00010	0.00000	0.006	44.13	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	746.56440	0.74656	776.72000	0.77672	746.564	28.24	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	0.06440	0.00006	0.02000	0.00002	0.064	28.24	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	736.56800	0.73657	766.72270	0.76672	736.568	28.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	0.06800	0.00007	0.02270	0.00002	0.068	28.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	726.57180	0.72657	756.72580	0.75673	726.572	27.76	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	0.07180	0.00007	0.02580	0.00003	0.072	27.76	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	437.06160	0.43706	467.58990	0.46759	437.062	21.30	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	0.56160	0.00056	0.88990	0.00089	0.562	21.30	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	279.69380	0.27969	311.25730	0.31126	279.694	18.86	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	3.19380	0.00319	4.55730	0.00456	3.194	18.86	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	194.87610	0.19488	227.28030	0.22728	194.876	17.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	8.37610	0.00838	10.58030	0.01058	8.376	17.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	109.74810	0.10975	142.16730	0.14217	109.748	15.96	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	23.24810	0.02325	25.46730	0.02547	23.248	15.96	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	1,536.50380	1.53650	1,566.70000	1.56670	1,536.504	47.95	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	0.00380	0.00000	0.00000	0.00000	0.004	47.95	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	29.09660	0.02910	46.73490	0.04673	29.097	15.52	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	92.59660	0.09260	80.03490	0.08003	92.597	15.52	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	1.93600	0.00194	2.59760	0.00260	1.936	23.18	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	415.43600	0.41544	385.89760	0.38590	415.436	23.18	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	1,686.50260	1.68650	1,716.70000	1.71670	1,686.503	51.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	0.00260	0.00000	0.00000	0.00000	0.003	51.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	1,586.50340	1.58650	1,616.70000	1.61670	1,586.503	49.23	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	0.00340	0.00000	0.00000	0.00000	0.003	49.23	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry		9.79350	9.79350	9.82370	9.82370		13.43	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.09	704.23580	0.70424	734.25380	0.73425	704.236	20.78	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	0.73580	0.00074	0.55380	0.00055	0.736	20.78	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	694.29700	0.69430	724.30190	0.72430	694.297	20.71	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	0.79700	0.00080	0.60190	0.00060	0.797	20.71	0.00	0	0.00

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 31/07/2013	Any day expiry	9.11	Call	684.36300	0.68436		714.35410	0.71435		684.363	20.63	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.86300	0.00086		0.65410	0.00065		0.863	20.63	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry			9.78100	9.78100		9.78100	9.78100				0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	1.00000	0.00100		0.00000	0.00000		1.000		97,810,000.00	10,000	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.82980	9.82980		9.85990	9.85990			13.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,629.87280	1.62987		1,660.03780	1.66004		1,629.873	18.20	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.07280	0.00007		0.13780	0.00014		0.073	18.20	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,579.89120	1.57989		1,610.06730	1.61007		1,579.891	17.94	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.09120	0.00009		0.16730	0.00017		0.091	17.94	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,529.91430	1.52991		1,560.10330	1.56010		1,529.914	17.68	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.11430	0.00011		0.20330	0.00020		0.114	17.68	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	553.23110	0.55323		586.64110	0.58664		553.231	13.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	13.43110	0.01343		16.74110	0.01674		13.431	13.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	543.88850	0.54389		577.43710	0.57744		543.888	13.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	14.08850	0.01409		17.53710	0.01754		14.088	13.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	363.72010	0.36372		397.31120	0.39731		363.720	13.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	43.92010	0.04392		47.41120	0.04741		43.920	13.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	297.10550	0.29711		330.17060	0.33017		297.105	13.19	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	67.30550	0.06731		70.27060	0.07027		67.306	13.19	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	600.35100	0.60035		633.11950	0.63312		600.351	13.25	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	10.55100	0.01055		13.21950	0.01322		10.551	13.25	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	231.87250	0.23187		263.53550	0.26354		231.873	13.34	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	102.07250	0.10207		103.63550	0.10364		102.073	13.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	157.17280	0.15717		185.43580	0.18544		157.173	13.55	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	167.37280	0.16737		165.53580	0.16554		167.373	13.55	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	534.57560	0.53458		568.26680	0.56827		534.576	12.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	14.77560	0.01478		18.36680	0.01837		14.776	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.85910	9.85910		9.88930	9.88930			13.66	0.00	31,944	618,107.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,013.32910	1.01333		1,045.68450	1.04568		1,013.329	13.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	4.22910	0.00423		6.38450	0.00638		4.229	13.88	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	588.01740	0.58802		624.99920	0.62500		588.017	12.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	28.91740	0.02892		35.69920	0.03570		28.917	12.91	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,112.12420	1.11212		1,143.92280	1.14392		1,112.124	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	3.02420	0.00302		4.62280	0.00462		3.024	14.38	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,062.67470	1.06267		1,094.73290	1.09473		1,062.675	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	3.57470	0.00357		5.43290	0.00543		3.575	14.13	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	425.49500	0.42550		461.41540	0.46142		425.495	13.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	66.39500	0.06640		72.11540	0.07212		66.395	13.06	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	867.47360	0.86747		900.25060	0.90025		867.474	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	8.37360	0.00837		10.95060	0.01095		8.374	13.56	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	678.60620	0.67861		713.92420	0.71392		678.606	13.13	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	19.50620	0.01951		24.62420	0.02462		19.506	13.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	322.74670	0.32275		358.50330	0.35850		322.747	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	113.64670	0.11365		119.20330	0.11920		113.647	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	544.05770	0.54406		581.92850	0.58193		544.058	12.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	34.95770	0.03496		42.62850	0.04263		34.958	12.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	502.94770	0.50295		539.92420	0.53992		502.948	12.89	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	43.84770	0.04385		50.62420	0.05062		43.848	12.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	263.92940	0.26393		298.84620	0.29885		263.929	13.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	154.82940	0.15483		159.54620	0.15955		154.829	13.49	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	389.37170	0.38937		425.37330	0.42537		389.372	13.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	80.27170	0.08027		86.07330	0.08607		80.272	13.15	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	329.06200	0.32906		364.86970	0.36487		329.062	13.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	109.96200	0.10996		115.56970	0.11557		109.962	13.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	192.65030	0.19265		222.99620	0.22300		192.650	13.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	233.55030	0.23355		233.69620	0.23370		233.550	13.89	0.00	0	0.00

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	9.66	Call	316.50990	0.31651	352.20930	0.35221	316.510	13.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	117.40990	0.11741	122.90930	0.12291	117.410	13.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	292.34890	0.29235	327.76180	0.32776	292.349	13.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	133.24890	0.13325	138.46180	0.13846	133.249	13.40	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	128.27700	0.12828	150.76250	0.15076	128.277	14.81	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	369.17700	0.36918	361.46250	0.36146	369.177	14.81	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	237.48970	0.23749	271.75840	0.27176	237.490	13.57	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	178.38970	0.17839	182.45840	0.18246	178.390	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	213.00750	0.21301	246.48590	0.24649	213.008	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	203.90750	0.20391	207.18590	0.20719	203.908	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	104.63520	0.10464	124.10580	0.12411	104.635	15.27	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	445.53520	0.44554	434.80580	0.43481	445.535	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	157.29370	0.15729	182.88420	0.18288	157.294	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	298.19370	0.29819	293.58420	0.29358	298.194	14.35	0.00	0	26,069.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	139.18500	0.13918	162.91090	0.16291	139.185	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	340.08500	0.34008	333.61090	0.33361	340.085	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	82.10520	0.08211	98.22080	0.09822	82.105	15.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	543.00520	0.54301	528.92080	0.52892	543.005	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	123.14760	0.12315	145.01930	0.14502	123.148	14.90	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	384.04760	0.38405	375.71930	0.37572	384.048	14.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	115.84290	0.11584	136.80140	0.13680	115.843	15.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	406.74290	0.40674	397.50140	0.39750	406.743	15.04	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	48.87940	0.04888	58.21770	0.05822	48.879	17.28	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	789.77940	0.78978	768.91770	0.76892	789.779	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	90.80150	0.09080	108.27210	0.10827	90.801	15.59	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	501.70150	0.50170	488.97210	0.48897	501.702	15.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	85.47330	0.08547	102.12250	0.10212	85.473	15.73	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	526.37330	0.52637	512.82250	0.51282	526.373	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	37.78350	0.03778	44.83540	0.04484	37.783	18.07	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	928.68350	0.92868	905.53540	0.90554	928.684	18.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	70.34980	0.07035	84.08000	0.08408	70.350	16.22	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	611.24980	0.61125	594.78000	0.59478	611.250	16.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	58.47540	0.05848	69.66960	0.06967	58.475	16.75	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	699.37540	0.69938	680.36960	0.68037	699.375	16.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	15.72920	0.01573	18.56890	0.01857	15.729	20.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,456.62920	1.45663	1,429.26890	1.42927	1,456.629	20.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	44.79020	0.04479	53.30280	0.05330	44.790	17.54	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	835.69020	0.83569	814.00280	0.81400	835.690	17.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	41.10570	0.04111	48.85760	0.04886	41.106	17.80	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	882.00570	0.88201	859.55760	0.85956	882.006	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	7.12110	0.00712	7.12280	0.00712	7.121	26.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,398.02110	2.39802	2,367.82280	2.36782	2,398.021	26.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	34.78580	0.03479	41.19390	0.04119	34.786	18.33	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	975.68580	0.97569	951.89390	0.95189	975.686	18.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	24.97340	0.02497	29.64830	0.02965	24.973	19.31	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,165.87340	1.16587	1,140.34830	1.14035	1,165.873	19.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	6.83770	0.00684	6.73880	0.00674	6.838	28.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,647.73770	2.64774	2,617.43880	2.61744	2,647.738	28.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	10.42810	0.01043	12.17000	0.01217	10.428	22.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,751.32810	1.75133	1,722.87000	1.72287	1,751.328	22.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	7.84410	0.00784	8.34300	0.00834	7.844	23.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	2,048.74410	2.04874	2,019.04300	2.01904	2,048.744	23.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,559.11620	2.55912	2,589.32680	2.58933	2,559.116	20.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.01620	0.00002	0.02680	0.00003	0.016	20.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,360.42770	1.36043	1,391.36310	1.39136	1,360.428	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.32770	0.00133	2.06310	0.00206	1.328	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,161.66060	1.16166	1,193.23360	1.19323	1,161.661	14.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	2.56060	0.00256	3.93360	0.00393	2.561	14.64	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			9.86890	9.86890	9.89910	9.89910		13.89	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	219.25770	0.21926	251.52410	0.25152	219.258	13.85	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	230.35770	0.23036	232.42410	0.23242	230.358	13.85	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	612.24450	0.61224	649.23890	0.64924	612.244	13.01	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	33.34450	0.03334	40.13890	0.04014	33.344	13.01	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	603.48180	0.60348	640.61690	0.64062	603.482	12.99	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	34.58180	0.03458	41.51690	0.04152	34.582	12.99	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	594.75770	0.59476	632.03340	0.63203	594.758	12.98	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	35.85770	0.03586	42.93340	0.04293	35.858	12.98	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	621.04470	0.62104	657.89880	0.65790	621.045	13.02	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	32.14470	0.03214	38.79880	0.03880	32.145	13.02	0	1,200.00
\$ / R	On 26/09/2013	Any day expiry			9.87310	9.87310	9.90340	9.90340		13.96	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	663.18530	0.66319	699.61860	0.69962	663.185	13.15	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	30.08530	0.03009	36.21860	0.03622	30.085	13.15	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	654.29740	0.65430	690.86250	0.69086	654.297	13.14	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	31.19740	0.03120	37.46250	0.03746	31.197	13.14	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	645.44480	0.64544	682.14150	0.68214	645.445	13.12	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	32.34480	0.03234	38.74150	0.03874	32.345	13.12	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	442.99080	0.44299	479.96010	0.47996	442.991	13.13	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	79.89080	0.07989	86.56010	0.08656	79.891	13.13	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	381.55440	0.38155	418.08760	0.41809	381.554	13.32	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	108.45440	0.10845	114.68760	0.11469	108.454	13.32	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	320.13920	0.32014	355.61080	0.35561	320.139	13.54	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	147.03920	0.14704	152.21080	0.15221	147.039	13.54	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,673.95110	1.67395	1,704.65940	1.70466	1,673.951	16.74	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.85110	0.00085	1.25940	0.00126	0.851	16.74	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,624.09540	1.62410	1,654.87060	1.65487	1,624.095	16.53	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.99540	0.00100	1.47060	0.00147	0.995	16.53	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,574.26430	1.57426	1,605.11660	1.60512	1,574.264	16.31	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	1.16430	0.00116	1.71660	0.00172	1.164	16.31	0	7,500.00
\$ / R	On 22/10/2013	Any day expiry			9.90960	9.90960	9.93980	9.93980		14.12	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	532.45520	0.53246	568.89590	0.56890	532.455	13.19	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	92.85520	0.09286	99.09590	0.09910	92.855	13.19	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	221.22070	0.22122	246.19970	0.24620	221.221	14.80	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	381.62070	0.38162	376.39970	0.37640	381.621	14.80	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	591.66210	0.59166	630.60890	0.63061	591.662	13.05	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	72.06210	0.07206	80.80890	0.08081	72.062	13.05	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	583.66990	0.58367	622.74030	0.62274	583.670	13.04	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	74.06990	0.07407	82.94030	0.08294	74.070	13.04	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	576.17750	0.57618	614.91610	0.61492	576.178	13.06	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	76.57750	0.07658	85.11610	0.08512	76.578	13.06	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.91380	9.91380	9.94400	9.94400		14.18	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	219.14800	0.21915	243.74960	0.24375	219.148	14.97	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	405.34800	0.40535	399.74960	0.39975	405.348	14.97	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	519.08770	0.51909	554.35330	0.55435	519.088	13.33	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	105.28770	0.10529	110.35330	0.11035	105.288	13.33	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	512.21730	0.51222	547.46600	0.54747	512.217	13.35	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	108.41730	0.10842	113.46600	0.11347	108.417	13.35	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	485.33020	0.48533	520.47970	0.52048	485.330	13.43	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	121.53020	0.12153	126.47970	0.12648	121.530	13.43	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	526.01900	0.52602	561.74360	0.56174	526.019	13.30	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	102.21900	0.10222	107.74360	0.10774	102.219	13.30	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.91810	9.91810	9.94830	9.94830		14.16	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	567.64930	0.56765	605.51840	0.60552	567.649	13.17	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	89.54930	0.08955	97.21840	0.09722	89.549	13.17	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	560.44570	0.56045	597.91030	0.59791	560.446	13.19	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	92.34570		0.09235		99.61030	0.09961	92.346	13.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	459.40720		0.45941		494.34060	0.49434	459.407	13.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	141.30720		0.14131		146.04060	0.14604	141.307	13.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,621.53020		1.62153		1,652.96930	1.65297	1,621.530	15.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	3.43020		0.00343		4.66930	0.00467	3.430	15.61	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	574.91130		0.57491		613.17190	0.61317	574.911	13.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	86.81130		0.08681		94.87190	0.09487	86.811	13.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	399.53180		0.39953		433.82150	0.43382	399.532	13.73	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	181.43180		0.18143		185.52150	0.18552	181.432	13.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,671.08300		1.67108		1,702.37410	1.70237	1,671.083	15.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	2.98300		0.00298		4.07410	0.00407	2.983	15.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.96090		9.96090		9.99090	9.99090		14.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	625.96150		0.62596		666.04980	0.66605	625.962	13.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	115.06150		0.11506		125.14980	0.12515	115.061	13.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	469.24540		0.46925		503.31330	0.50331	469.245	13.93	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	208.34540		0.20835		212.41330	0.21241	208.345	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,668.38990		1.66839		1,700.56130	1.70056	1,668.390	15.62	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	7.48990		0.00749		9.66130	0.00966	7.490	15.62	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	641.00710		0.64101		680.92490	0.68092	641.007	13.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	110.10710		0.11011		120.02490	0.12002	110.107	13.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	633.45100		0.63345		673.46750	0.67347	633.451	13.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	112.55100		0.11255		122.56750	0.12257	112.551	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.98380		9.98380		10.01370	10.01370		14.70	0.00	1,320	84,752.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,120.67680		1.12068		1,157.41960	1.15742	1,120.677	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	36.87680		0.03688		43.71960	0.04372	36.877	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,094.89130		1.09489		1,131.90130	1.13190	1,094.891	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	38.99130		0.03899		46.10130	0.04610	38.991	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,048.96790		1.04897		1,086.47090	1.08647	1,048.968	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	43.06790		0.04307		50.67090	0.05067	43.068	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,028.79400		1.02879		1,066.51930	1.06652	1,028.794	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	44.99400		0.04499		52.81930	0.05282	44.994	13.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,004.22060		1.00422		1,041.45180	1.04145	1,004.221	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	48.32060		0.04832		55.65180	0.05565	48.321	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	857.26720		0.85727		895.27020	0.89527	857.267	13.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	73.46720		0.07347		81.57020	0.08157	73.467	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	592.09070		0.59209		628.65370	0.62865	592.091	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	158.29070		0.15829		164.95370	0.16495	158.291	13.58	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	561.16350		0.56116		597.33490	0.59733	561.163	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	177.36350		0.17736		183.63490	0.18363	177.363	13.70	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	508.72230		0.50872		543.99050	0.54399	508.722	13.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	214.92230		0.21492		220.29050	0.22029	214.922	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	503.15030		0.50315		538.30320	0.53830	503.150	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	219.35030		0.21935		224.60320	0.22460	219.350	13.95	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	450.17460		0.45017		484.03150	0.48403	450.175	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	266.37460		0.26637		270.33150	0.27033	266.375	14.20	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	425.52580		0.42553		458.64400	0.45864	425.526	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	291.72580		0.29173		294.94400	0.29494	291.726	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	358.60150		0.35860		389.21420	0.38921	358.602	14.70	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	374.80150		0.37480		375.51420	0.37551	374.802	14.70	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	321.94750		0.32195		349.41490	0.34941	321.948	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	438.14750		0.43815		435.71490	0.43571	438.148	15.05	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	268.61350		0.26861		292.60480	0.29260	268.613	15.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	554.81350		0.55481		548.90480	0.54890	554.813	15.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	260.26020		0.26026		283.64060	0.28364	260.260	15.75	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	576.46020		0.57646		569.94060	0.56994	576.460	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	234.48100		0.23448		255.85640	0.25586	234.481	16.09	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	650.68100		0.65068		642.15640	0.64216	650.681	16.09	0.00	0	0.00

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	10.55	Call	201.31050	0.20131	219.66280	0.21966	201.310	16.62	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	767.51050	0.76751	755.96280	0.75596	767.511	16.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	191.61140	0.19161	209.15760	0.20916	191.611	16.80	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	807.81140	0.80781	795.45760	0.79546	807.811	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	173.88630	0.17389	189.89220	0.18989	173.886	17.17	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	890.08630	0.89009	876.19220	0.87619	890.086	17.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	158.17040	0.15817	172.72890	0.17273	158.170	17.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	974.37040	0.97437	959.02890	0.95903	974.370	17.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	131.84070	0.13184	143.79930	0.14380	131.841	18.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,148.04070	1.14804	1,130.09930	1.13010	1,148.041	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	110.74480	0.11074	120.63000	0.12063	110.745	18.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,326.94480	1.32694	1,306.93000	1.30693	1,326.945	18.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	97.81680	0.09782	106.32760	0.10633	97.817	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,464.01680	1.46402	1,442.62760	1.44263	1,464.017	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	86.89460	0.08689	94.20320	0.09420	86.895	20.01	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,603.09460	1.60309	1,580.50320	1.58050	1,603.095	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	74.86530	0.07487	80.80640	0.08081	74.865	20.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,791.06530	1.79107	1,767.10640	1.76711	1,791.065	20.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	60.99400	0.06099	65.30200	0.06530	60.994	21.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,077.19400	2.07719	2,051.60200	2.05160	2,077.194	21.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,261.04300	1.26104	1,296.44960	1.29645	1,261.043	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	27.24300	0.02724	32.74960	0.03275	27.243	14.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	58.52800	0.05853	60.65400	0.06065	58.528	23.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,424.72800	2.42473	2,396.95400	2.39695	2,424.728	23.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	57.96010	0.05796	59.87610	0.05988	57.960	24.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,574.16010	2.57416	2,546.17610	2.54618	2,574.160	24.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,585.21620	2.58522	2,615.55380	2.61555	2,585.216	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.41620	0.00142	1.85380	0.00185	1.416	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,989.37430	1.98937	2,020.75430	2.02075	1,989.374	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	5.57430	0.00557	7.05430	0.00705	5.574	16.64	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			9.99810	9.99810	10.02790	10.02790		14.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	574.86450	0.57486	609.61830	0.60962	574.864	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	186.76450	0.18676	191.71830	0.19172	186.765	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	586.95140	0.58695	622.42050	0.62242	586.951	13.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	178.85140	0.17885	184.52050	0.18452	178.851	13.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	580.88300	0.58088	615.68940	0.61569	580.883	13.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	182.78300	0.18278	187.78940	0.18779	182.783	13.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.04950	10.04950	10.07910	10.07910		14.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	283.16130	0.28316	305.10510	0.30511	283.161	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	753.66130	0.75366	746.00510	0.74601	753.661	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	280.81710	0.28082	302.56810	0.30257	280.817	16.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	761.31710	0.76132	753.46810	0.75347	761.317	16.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	401.40600	0.40141	430.25160	0.43025	401.406	15.06	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	471.90600	0.47191	471.15160	0.47115	471.906	15.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	285.52730	0.28553	307.66730	0.30767	285.527	16.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	746.02730	0.74603	738.56730	0.73857	746.027	16.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.09440	10.09440	10.12340	10.12340		15.03	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,075.30590	1.07531	1,115.82960	1.11583	1,075.306	13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	90.90590	0.09091	102.42960	0.10243	90.906	13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,092.19870	1.09220	1,132.93420	1.13293	1,092.199	13.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	87.79870	0.08780	99.53420	0.09953	87.799	13.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,083.51150	1.08351	1,124.37270	1.12437	1,083.511	13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	89.11150	0.08911	100.97270	0.10097	89.111	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.11910	10.11910	10.14770	10.14770		15.03	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	994.76970	0.99477	1,031.87620	1.03188	994.770	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	125.66970	0.12567	134.17620	0.13418	125.670	13.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	749.67150	0.74967	789.77510	0.78978	749.671	13.74	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	683.39700	0.68340	713.86480	0.71386	683.397	14.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	420.29700	0.42030	423.76480	0.42376	420.297	14.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	692.58870	0.69259	723.17030	0.72317	692.589	14.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	409.48870	0.40949	413.07030	0.41307	409.489	14.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	687.97620	0.68798	718.50300	0.71850	687.976	14.66	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	414.87620	0.41488	418.40300	0.41840	414.876	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.25070	10.25070	10.27720	10.27720		15.43	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,196.01270	1.19601	1,233.95600	1.23396	1,196.013	13.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	145.31270	0.14531	156.75600	0.15676	145.313	13.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	918.12210	0.91812	955.02700	0.95503	918.122	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	257.42210	0.25742	267.82700	0.26783	257.422	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	911.67800	0.91168	948.61910	0.94862	911.678	14.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	260.97800	0.26098	271.41910	0.27142	260.978	14.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	905.26460	0.90526	942.24450	0.94224	905.265	14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	264.56460	0.26456	275.04450	0.27504	264.565	14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	818.73240	0.81873	856.12560	0.85613	818.732	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	318.03240	0.31803	328.92560	0.32893	318.032	14.13	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	792.68120	0.79268	826.79090	0.82679	792.681	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	341.98120	0.34198	349.59090	0.34959	341.981	14.26	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	428.57290	0.42857	451.02830	0.45103	428.573	16.87	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	977.87290	0.97787	973.82830	0.97383	977.873	16.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	282.33490	0.28233	297.53670	0.29754	282.335	18.96	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,631.63490	1.63163	1,620.33670	1.62034	1,631.635	18.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	245.56160	0.24556	258.53110	0.25853	245.562	19.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,894.86160	1.89486	1,881.33110	1.88133	1,894.862	19.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	215.88380	0.21588	226.90060	0.22690	215.884	20.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,165.18380	2.16518	2,149.70060	2.14970	2,165.184	20.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	203.30980	0.20331	206.80190	0.20680	203.310	21.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,452.60980	2.45261	2,429.60190	2.42960	2,452.610	21.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	198.57650	0.19858	200.31110	0.20031	198.577	23.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,847.87650	2.84788	2,823.11110	2.82311	2,847.877	23.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,855.23730	1.85524	1,886.74200	1.88674	1,855.237	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	54.53730	0.05454	59.54200	0.05954	54.537	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,582.66760	1.58267	1,616.42450	1.61642	1,582.668	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	81.96760	0.08197	89.22450	0.08922	81.968	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,364.00210	1.36400	1,399.99270	1.39999	1,364.002	14.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	113.30210	0.11330	122.79270	0.12279	113.302	14.21	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.39700	10.39700	10.42350	10.42350		15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,063.99510	2.06400	2,094.97650	2.09498	2,063.995	15.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	66.99510	0.06700	71.47650	0.07148	66.995	15.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,622.89950	1.62290	1,658.33740	1.65834	1,622.900	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	125.89950	0.12590	134.83740	0.13484	125.900	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	744.52340	0.74452	774.26020	0.77426	744.523	15.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	637.52340	0.63752	640.76020	0.64076	637.523	15.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	740.70930	0.74071	770.38730	0.77039	740.709	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	643.70930	0.64371	646.88730	0.64689	643.709	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,535.50370	2.53550	2,565.97410	2.56597	2,535.504	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	38.50370	0.03850	42.47410	0.04247	38.504	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	534.74980	0.53475	559.96790	0.55997	534.750	17.13	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 15/09/2014	Foreign Exchange Future	10.95	Put	1,087.74980		1.08775		1,086.46790	1.08647	1,087.750	17.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	326.63200		0.32663		342.74220	0.34274	326.632	19.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,029.63200		2.02963		2,019.24220	2.01924	2,029.632	19.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	914.06460		0.91406		950.73280	0.95073	914.065	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	417.06460		0.41706		427.23280	0.42723	417.065	14.65	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	279.45420		0.27945		286.05090	0.28605	279.454	20.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,482.45420		2.48245		2,462.55090	2.46255	2,482.454	20.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	268.20190		0.26820		271.95540	0.27196	268.202	23.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,021.20190		3.02120		2,998.45540	2.99846	3,021.202	23.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	736.92440		0.73692		766.53880	0.76654	736.924	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	649.92440		0.64992		653.03880	0.65304	649.924	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.53550		10.53550		10.56400	10.56400		16.31	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,025.25220		1.02525		1,062.39610	1.06240	1,025.252	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	489.75220		0.48975		498.39610	0.49840	489.752	15.07	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	656.33900		0.65634		685.76740	0.68577	656.339	17.19	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,120.83900		1.12084		1,121.76740	1.12177	1,120.839	17.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,081.59640		2.08160		2,116.00040	2.11600	2,081.596	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	96.09640		0.09610		102.00040	0.10200	96.096	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,253.26650		1.25327		1,290.71820	1.29072	1,253.266	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	317.76650		0.31777		326.71820	0.32672	317.767	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,588.96410		2.58896		2,622.00050	2.62200	2,588.964	15.87	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	53.46410		0.05346		58.00050	0.05800	53.464	15.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,169.84840		2.16985		2,205.13340	2.20513	2,169.848	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	84.34840		0.08435		91.13340	0.09113	84.348	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,125.57270		2.12557		2,159.68130	2.15968	2,125.573	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	90.07270		0.09007		95.68130	0.09568	90.073	14.96	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.11300		11.11300		11.14980	11.14980		17.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,225.37650		2.22538		2,273.28820	2.27329	2,225.376	15.00	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	262.37650		0.26238		273.48820	0.27349	262.377	15.00	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,188.26500		2.18827		2,236.64420	2.23664	2,188.265	15.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	275.26500		0.27526		286.84420	0.28684	275.265	15.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,151.56540		2.15157		2,200.40820	2.20041	2,151.565	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	288.56540		0.28857		300.60820	0.30061	288.565	15.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.85910		9.85910		9.88930	9.88930		13.66	0.00	5	636.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,729.49330		0.07729		9,265.23460	0.09265	7,729.493	15.96	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	56,819.49330		0.56819		55,335.23460	0.55335	56,819.493	15.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	96,443.37170		0.96443		99,680.27550	0.99680	96,443.372	13.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	533.37170		0.00533		750.27550	0.00750	533.372	13.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	95,468.45250		0.95468		98,704.89370	0.98705	95,468.453	13.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	558.45250		0.00558		774.89370	0.00775	558.453	13.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	35,509.15530		0.35509		39,105.26680	0.39105	35,509.155	13.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,599.15530		0.09599		10,175.26680	0.10175	9,599.155	13.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	97,419.34670		0.97419		100,656.46430	1.00656	97,419.347	13.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	509.34670		0.00509		726.46430	0.00726	509.347	13.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,095.42040		0.15095		16,486.20380	0.16486	15,095.420	17.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	101,715.42040		1.01715		100,116.20380	1.00116	101,715.420	17.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	61,775.89110		0.61776		65,681.56220	0.65682	61,775.891	13.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,395.89110		0.14396		15,311.56220	0.15312	14,395.891	13.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	63,151.99030		0.63152		67,114.75210	0.67115	63,151.990	13.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,771.99030		0.13772		14,744.75210	0.14745	13,771.990	13.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	27,431.73290		0.27432		29,874.80810	0.29875	27,431.733	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	54,051.73290		0.54052		53,504.80810	0.53505	54,051.733	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	24,695.38480		0.24695		26,935.58990	0.26936	24,695.385	15.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	61,315.38480		0.61315		60,565.58990	0.60566	61,315.385	15.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	62,430.39440		0.62430		66,396.31260	0.66396	62,430.394	13.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	14,050.39440		0.14050		15,026.31260	0.15026	14,050.394	13.45	0.00	0	0.00

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 13/12/2013	Foreign Exchange Future			9.98380		9.98380		10.01370	10.01370		14.70	0.00	0	10.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	74,147.90650		0.74148	73,691.51840	0.73692		74,147.907	16.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.11910		10.11910	10.14770	10.14770			15.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,786.84760		0.36787	39,175.89970	0.39176		36,786.848	16.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	74,876.84760		0.74877	74,405.89970	0.74406		74,876.848	16.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	36,517.92320		0.36518	38,892.74900	0.38893		36,517.923	16.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	75,607.92320		0.75608	75,122.74900	0.75123		75,607.923	16.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	37,057.90650		0.37058	39,461.51840	0.39462		37,057.906	16.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.14820		15.14820	15.19160	15.19160			12.44	0.00	300	27,822.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	532.40800		0.53241	586.56680	0.58657		532.408	12.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	124.20800		0.12421	134.96680	0.13497		124.208	12.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	525.44470		0.52544	579.57340	0.57957		525.445	12.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	127.24470		0.12724	137.97340	0.13797		127.245	12.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	518.53260		0.51853	572.62650	0.57263		518.533	12.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	130.33260		0.13033	141.02650	0.14103		130.333	12.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	732.97510		0.73298	790.84050	0.79084		732.975	13.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	311.27510		0.31128	326.44050	0.32644		311.275	13.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.33170		15.33170	15.37440	15.37440			13.54	0.00	0	9,337.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	744.64740		0.74465	802.65480	0.80265		744.647	13.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	302.94740		0.30295	318.25480	0.31825		302.947	13.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	738.79270		0.73879	796.73200	0.79673		738.793	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	307.09270		0.30709	322.33200	0.32233		307.093	13.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	183.90720		0.18391	205.35360	0.20535		183.907	12.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,408.53490		1.40853	1,470.86380	1.47086		1,408.535	12.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	186.23490		0.18623	207.76380	0.20776		186.235	12.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.53230		15.53230	15.57310	15.57310			13.80	0.00	0	1,950.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,423.90040		1.42390	1,486.06000	1.48606		1,423.900	12.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	181.60040		0.18160	202.96000	0.20296		181.600	12.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,416.20720		1.41621	1,478.45360	1.47845		1,416.207	12.79	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	710.13100		0.71013	771.99990	0.77200		710.131	14.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,031.43100		1.03143	1,055.49990	1.05550		1,031.431	14.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	706.82960		0.70683	768.56920	0.76857		706.830	14.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,038.12960		1.03813	1,062.06920	1.06207		1,038.130	14.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.72870		15.72870	15.76650	15.76650			13.92	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	713.44980		0.71345	775.45330	0.77545		713.450	14.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,024.74980		1.02475	1,048.95330	1.04895		1,024.750	14.40	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09886		0.09886	0.09947	0.09947			15.92	0.00	73	206.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	895.88820		0.00896	956.87740	0.00957		895.888	14.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	9.98820		0.00010	9.97740	0.00010		9.988	14.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	192.20360		0.00192	231.09320	0.00231		192.204	15.92	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	306.30360		0.00306	284.19320	0.00284		306.304	15.92	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	29.71130		0.00030	40.34740	0.00040		29.711	19.74	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,143.81130		0.01144	1,093.44740	0.01093		1,143.811	19.74	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10016		0.10016	0.10078	0.10078			17.34	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,085.08900		0.01085	1,154.69050	0.01155		1,085.089	15.96	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	68.78900		0.00069	77.19050	0.00077		68.789	15.96	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	441.30830		0.00441	505.48260	0.00505		441.308	17.34	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	425.00830		0.00425	427.98260	0.00428		425.008	17.34	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	177.15560		0.00177	215.99610	0.00216		177.156	20.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,160.85560		0.01161	1,138.49610	0.01138		1,160.856	20.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.03820		13.03820	13.05190	13.05190			12.86	0.00	0	71,096.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,063.59270		1.06359	1,081.76390	1.08176		1,063.593	13.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	15.39270		0.01539	19.86390	0.01986		15.393	13.53	0.00	0	0.00

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	12.00	Call	1,054.01690	1.05402		1,072.37190	1.07237	1,054.017	13.50	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.00	Put	15.81690	0.01582		20.47190	0.02047	15.817	13.50	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Call	1,044.45230	1.04445		1,062.99630	1.06300	1,044.452	13.47	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Put	1,484.43250	1.48443		1,481.96140	1.48196	1,484.433	17.34	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	1,741.64480	1.74164		1,756.27210	1.75627	1,741.645	16.50	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	3.44480	0.00344		4.37210	0.00437	3.445	16.50	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Call	1,543.14500	1.54315		1,557.95720	1.55796	1,543.145	15.50	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Put	4.94500	0.00495		6.05720	0.00606	4.945	15.50	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Put	171.14910	0.17115		198.67500	0.19867	171.149	12.68	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Call	1,493.62660	1.49363		1,508.48830	1.50849	1,493.627	15.25	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Put	5.42660	0.00543		6.58830	0.00659	5.427	15.25	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Call	70.69960	0.07070		95.37390	0.09537	70.700	15.19	0	31,212.00
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Put	832.49960	0.83250		843.47390	0.84347	832.500	15.19	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Call	22.63250	0.02263		33.86140	0.03386	22.633	17.34	0	7,900.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.25	Put	30.90980	0.03091		41.95650	0.04196	30.910	12.74	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Call	728.36320	0.72836		756.72470	0.75672	728.363	12.44	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Put	40.16320	0.04016		54.82470	0.05482	40.163	12.44	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Call	563.43740	0.56344		598.23420	0.59823	563.437	12.42	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Put	75.23740	0.07524		96.33420	0.09633	75.237	12.42	0	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Call	359.34910	0.35935		400.57500	0.40057	359.349	12.68	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Put	16.25230	0.01625		21.09630	0.02110	16.252	13.47	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Call	1,006.31280	1.00631		1,025.66280	1.02566	1,006.313	13.35	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Put	18.11280	0.01811		23.76280	0.02376	18.113	13.35	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.10	Call	958.92660	0.95893		979.40630	0.97941	958.927	13.19	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.10	Put	20.72660	0.02073		27.50630	0.02751	20.727	13.19	0	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.25	Call	819.10980	0.81911		843.85650	0.84386	819.110	12.74	0	0.00
€ / R	On	21/11/2013			Any day expiry			12.07570	12.07570		12.07570	12.07570		13.20	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.90	Call	453.68750	0.45369		455.13950	0.45514	453.688	13.04	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.90	Put	277.98750	0.27799		279.43950	0.27944	277.988	13.04	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.91	Call	448.37820	0.44838		449.83510	0.44984	448.378	13.05	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.91	Put	282.67820	0.28268		284.13510	0.28414	282.678	13.05	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.89	Call	459.04520	0.45905		460.49200	0.46049	459.045	13.03	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.89	Put	273.34520	0.27335		274.79200	0.27479	273.345	13.03	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	858.71370	0.85871		902.96760	0.90297	858.714	12.82	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	150.61370	0.15061		181.56760	0.18157	150.614	12.82	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	787.85860	0.78786		832.46890	0.83247	787.859	12.88	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	179.75860	0.17976		211.06890	0.21107	179.759	12.88	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	502.94900	0.50295		554.25450	0.55425	502.949	13.61	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	394.84900	0.39485		432.85450	0.43285	394.849	13.61	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	1,696.49170	1.69649		1,719.76400	1.71976	1,696.492	14.24	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	31.39170	0.03139		41.36400	0.04136	31.392	14.24	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,029.40220	2.02940		2,048.05600	2.04806	2,029.402	15.46	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	21.30220	0.02130		26.65600	0.02666	21.302	15.46	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	1,793.09180	1.79309		1,814.79150	1.81479	1,793.092	14.60	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	27.99180	0.02799		36.39150	0.03639	27.992	14.60	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	1,744.73830	1.74474		1,767.19760	1.76720	1,744.738	14.42	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	29.63830	0.02964		38.79760	0.03880	29.638	14.42	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20810		13.20810	13.20810		13.22140	13.22140		13.75	25	31,328.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Put	211.64010	0.21164		245.05480	0.24505	211.640	13.13	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Call	1,098.25350	1.09825		1,143.81700	1.14382	1,098.254	13.13	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Put	214.45350	0.21445		248.11700	0.24812	214.453	13.13	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future			13.39380	13.39380		13.40570	13.40570		14.23	0	7,837.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Call	1,112.65590	1.11266		1,157.71800	1.15772	1,112.656	13.13	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Put	208.85590	0.20886		242.01800	0.24202	208.856	13.13	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Call	1,105.44010	1.10544		1,150.75480	1.15075	1,105.440	13.13	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Call	659.75530	0.65976		711.35890	0.71136	659.755	14.89	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Put	883.65530	0.88366		925.95890	0.92596	883.655	14.89	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	656.33270		0.65633		707.87460	0.70787	656.333	14.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	890.23270		0.89023		932.47460	0.93247	890.233	14.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.57610		13.57610		13.58540	13.58540		14.57	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	663.20300		0.66320		714.86210	0.71486	663.203	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	877.10300		0.87710		919.46210	0.91946	877.103	14.87	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	825.89140		0.82589		868.24290	0.86824	825.891	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,105.07710		1.10508		1,160.45540	1.16046	1,105.077	14.81	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	831.77710		0.83178		874.15540	0.87416	831.777	14.81	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,100.97480		1.10097		1,156.38540	1.15639	1,100.975	14.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	837.67480		0.83767		880.08540	0.88009	837.675	14.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.97330		13.97330		13.98630	13.98630		15.27	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,109.19140		1.10919		1,164.54290	1.16454	1,109.191	14.79	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.90765		109.90765		109.90449	109.90449		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,082.35000		8.08235		8,085.51000	8.08551	8,082.350	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,092.35000		8.09235		8,095.51000	8.09551	8,092.350	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,102.35000		8.10235		8,105.51000	8.10551	8,102.350	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	462.59000		0.46259		459.36000	0.45936	462.590	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.47259		111.47259		111.46936	111.46936		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	482.59000		0.48259		479.36000	0.47936	482.590	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	472.59000		0.47259		469.36000	0.46936	472.590	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			108.37239		108.37239		108.36790	108.36790		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	6,617.61000		6.61761		6,622.10000	6.62210	6,617.610	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	6,627.61000		6.62761		6,632.10000	6.63210	6,627.610	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	6,637.61000		6.63761		6,642.10000	6.64210	6,637.610	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	94.60000		0.09460		99.08000	0.09908	94.600	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.91540		109.91540		109.91092	109.91092		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	74.60000		0.07460		79.08000	0.07908	74.600	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	84.60000		0.08460		89.08000	0.08908	84.600	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.35702		109.35702		109.35170	109.35170		0.00	0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,632.98000		9.63298		9,638.30000	9.63830	9,632.980	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,642.98000		9.64298		9,648.30000	9.64830	9,642.980	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,652.98000		9.65298		9,658.30000	9.65830	9,652.980	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.91390		110.91390		110.90883	110.90883		0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	923.90000		0.92390		918.83000	0.91883	923.900	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	913.90000		0.91390		908.83000	0.90883	913.900	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	903.90000		0.90390		898.83000	0.89883	903.900	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			403.01800	403.01800	404.87900	404.87900			0.00	0	0.00
AL37	On 07/11/2013	Index Future			408.70300	408.70300	410.59000	410.59000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.18600	414.18600	416.09900	416.09900			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.22400	477.22400	479.98100	479.98100			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			483.95500	483.95500	486.75100	486.75100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.44800	490.44800	493.28300	493.28300			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			428.77200	428.77200	431.77600	431.77600			0.00	0	671.00
ALBI	On 07/11/2013	Index Future			434.82000	434.82000	437.86600	437.86600			0.00	0	165.00
ALBI	On 06/02/2014	Index Future			440.65400	440.65400	443.74100	443.74100			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.09230	9.09230	9.11020	9.11020		11.82	0.00	750	6,701.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	89.22520	0.08923	96.09180	0.09609	89.225	12.20	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	296.92520	0.29693	285.89180	0.28589	296.925	12.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	5.03850	0.00504	4.48750	0.00449	5.039	16.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,212.73850	1.21274	1,194.28750	1.19429	1,212.739	16.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	275.46970	0.27547	288.60580	0.28861	275.470	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	53.72690	0.05373	50.29050	0.05029	53.727	11.47	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	282.11830	0.28212	295.39490	0.29539	282.118	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	79.81830	0.07982	75.19490	0.07519	79.818	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	83.16970	0.08317	78.40580	0.07841	83.170	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	268.91470	0.26891	281.90730	0.28191	268.915	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	86.61470	0.08661	81.70730	0.08171	86.615	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	607.62480	0.60762	624.68860	0.62469	607.625	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.32480	0.01532	14.48860	0.01449	15.325	12.36	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	346.02690	0.34603	360.49050	0.36049	346.027	11.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	878.18630	0.87819	896.34170	0.89634	878.186	11.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	24.18630	0.02419	24.74170	0.02474	24.186	11.40	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	623.05580	0.62306	638.88740	0.63889	623.056	11.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	69.05580	0.06906	67.28740	0.06729	69.056	11.57	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	217.42870	0.21743	224.77340	0.22477	217.429	12.35	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	363.42870	0.36343	353.17340	0.35317	363.429	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	131.42990	0.13143	135.77720	0.13578	131.430	12.98	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	577.42990	0.57743	564.17720	0.56418	577.430	12.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	40.08330	0.04008	40.96650	0.04097	40.083	14.50	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,186.08330	1.18608	1,169.36650	1.16937	1,186.083	14.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	25.99300	0.02599	25.63890	0.02564	25.993	15.34	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,471.99300	1.47199	1,454.03890	1.45404	1,471.993	15.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	166.64330	0.16664	172.28020	0.17228	166.643	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	472.64330	0.47264	460.68020	0.46068	472.643	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	163.86060	0.16386	169.39820	0.16940	163.861	12.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	479.86060	0.47986	467.79820	0.46780	479.861	12.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.15400	9.15400	9.17160	9.17160		12.04	0.00	0	10,044.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	161.12100	0.16112	166.56250	0.16656	161.121	12.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	487.12100	0.48712	474.96250	0.47496	487.121	12.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	542.49510	0.54250	531.58590	0.53159	542.495	12.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	262.43670	0.26244	268.38890	0.26839	262.437	12.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	528.73670	0.52874	517.98890	0.51799	528.737	12.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	259.29640	0.25930	265.17050	0.26517	259.296	12.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	535.59640	0.53560	524.77050	0.52477	535.596	12.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.22370	9.22370	9.24040	9.24040		12.21	0.00	0	2,890.00

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 17/03/2014	Foreign Exchange Future	9.51	Call	256.19510		0.25620		261.98590	0.26199	256.195	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	235.85840		0.23586		239.71420	0.23971	235.858	13.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	852.95840		0.85296		841.81420	0.84181	852.958	13.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	240.42540		0.24043		244.34850	0.24435	240.425	13.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	837.52540		0.83753		826.44850	0.82645	837.525	13.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	238.12860		0.23813		242.01950	0.24202	238.129	13.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	845.22860		0.84523		834.11950	0.83412	845.229	13.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.29290		9.29290		9.30790	9.30790		12.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	93.19370		0.09319		90.51260	0.09051	93.194	14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.70350		9.70350		9.72700	9.72700		13.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,536.84080		2.53684		2,557.70130	2.55770	2,536.841	14.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	83.34080		0.08334		80.70130	0.08070	83.341	14.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,491.65830		2.49166		2,512.49610	2.51250	2,491.658	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	88.15830		0.08816		85.49610	0.08550	88.158	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,446.69370		2.44669		2,467.51260	2.46751	2,446.694	14.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.56650		9.56650		9.55090	9.55090		13.77	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	520.54090		0.52054		515.90690	0.51591	520.541	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	44.04090		0.04404		55.00690	0.05501	44.041	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	512.33280		0.51233		507.82920	0.50783	512.333	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	45.83280		0.04583		56.92920	0.05693	45.833	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	504.18090		0.50418		499.93290	0.49993	504.181	13.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	47.68090		0.04768		59.03290	0.05903	47.681	13.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	218.10580		0.21811		228.24340	0.22824	218.106	14.09	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	511.50580		0.51151		538.24340	0.53824	511.506	14.09	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.66660		9.66660		9.65000	9.65000		13.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	224.00670		0.22401		234.19640	0.23420	224.007	14.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	497.40670		0.49741		524.19640	0.52420	497.407	14.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	221.03690		0.22104		231.20020	0.23120	221.037	14.06	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	504.43690		0.50444		531.20020	0.53120	504.437	14.06	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			16.37880		16.37880		-40.58550	-40.58550			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			361.42540		361.42540		367.88580	367.88580			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			412.93180		412.93180		458.96280	458.96280			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			146.92090		146.92090		176.31680	176.31680			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			84.27840		84.27840		85.65430	85.65430			0.00	0	5,000.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			0.00000		0.00000		0.00030	0.00030			0.00	30,000	0.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			17.97070		17.97070		52.66260	52.66260			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			80.31260		80.31260		81.81590	81.81590			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			29.64720		29.64720		35.15060	35.15060			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.53320		10.53320		10.58020	10.58020		14.77	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	722.17670		0.72218		767.36570	0.76737	722.177	14.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	28.97670		0.02898		27.16570	0.02717	28.977	14.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	713.34550		0.71335		758.45100	0.75845	713.346	14.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	30.14550		0.03015		28.25100	0.02825	30.146	14.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	704.55140		0.70455		749.57070	0.74957	704.551	14.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	31.35140		0.03135		29.37070	0.02937	31.351	14.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	354.18670		0.35419		385.62940	0.38563	354.187	15.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	468.08670		0.46809		452.92940	0.45293	468.087	15.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	350.51230		0.35051		381.73140	0.38173	350.512	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	474.41230		0.47441		459.03140	0.45903	474.412	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.67610		10.67610		10.72270	10.72270		15.02	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	346.87510		0.34688		377.87070	0.37787	346.875	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	480.77510		0.48078		465.17070	0.46517	480.775	15.30	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60120		1.60120		1.60590	1.60590		13.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,142.94810		0.11429		1,198.93190	0.11989	1,142.948	13.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	30.94810		0.00309		39.93190	0.00399	30.948	13.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,052.02340		0.10520		1,109.28400	0.11093	1,052.023	13.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	40.02340		0.00400		50.28400	0.00503	40.023	13.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	964.28940		0.09643		1,022.50860	0.10225	964.289	13.38	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	52.28940		0.00523		63.50860	0.00635	52.289	13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	366.27350		0.03663		404.09430	0.04041	366.273	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	950.27350		0.09503		943.09430	0.09431	950.274	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61160		1.61160		1.61610	1.61610		13.95	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	426.11040		0.04261		466.07000	0.04661	426.110	14.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	810.11040		0.08101		805.07000	0.08051	810.110	14.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	395.08140		0.03951		433.98680	0.04340	395.081	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	879.08140		0.08791		872.98680	0.08730	879.081	14.86	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.95141		110.95141		110.94614	110.94614		0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,038.59000		4.03859		4,043.86000	4.04386	4,038.590	0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,048.59000		4.04859		4,053.86000	4.05386	4,048.590	0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,058.59000		4.05859		4,063.86000	4.06386	4,058.590	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,126.46000		1.12646		1,121.23000	1.12123	1,126.460	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.13646		111.13646		111.13123	111.13123		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,146.46000		1.14646		1,141.23000	1.14123	1,146.460	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,136.46000		1.13646		1,131.23000	1.13123	1,136.460	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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			9.35292		86.26134		9.22857	87.24218		0.00	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	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,830.86000		2.83086		1,850.02000	1.85002	2,830.860	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,210.01000		75.21001		76,190.85000	76.19085	75,210.010	0.00	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	0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.47020		83.69679		9.34154	84.69142		0.00	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	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,067.45000		8.06745		7,072.82000	7.07282	8,067.450	0.00	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	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Put	7,979.17000		7.97917		6,984.54000	6.98454	7,979.170		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	7,891.02000		7.89102		6,896.39000	6.89639	7,891.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	316.13000		0.31613		0.00000	0.00000	316.130		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.58195		84.82004		9.44905	85.82808			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		767.44000	0.76744	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	240.60000		0.24060		0.00000	0.00000	240.600		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		842.86000	0.84286	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	165.18000		0.16518		0.00000	0.00000	165.180		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		691.91000	0.69191	0.000		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			428.18000		428.18000		431.15200	431.15200			685,088,000.00	160	276.00
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	178,100.00000		17.81000		148,380.00000	14.83800	178,100.000		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	178,200.00000		17.82000		148,480.00000	14.84800	178,200.000		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	178,300.00000		17.83000		148,580.00000	14.85800	178,300.000		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	117,900.00000		11.79000		87,770.00000	8.77700	117,900.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.22000		434.22000		437.23300	437.23300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	117,700.00000		11.77000		87,570.00000	8.75700	117,700.000		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	117,800.00000		11.78000		87,670.00000	8.76700	117,800.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	360.00000		0.03600		30,900.00000	3.09000	360.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.04600		440.04600		443.10000	443.10000			704,073,600.00	160	160.00
GOVI	On 06/02/2014	GOVI	439.99	Call	560.00000		0.05600		31,100.00000	3.11000	560.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	460.00000		0.04600		31,000.00000	3.10000	460.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	40,040.00000		4.00400		71,000.00000	7.10000	40,040.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	39,940.00000		3.99400		70,900.00000	7.09000	39,940.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			446.00400		446.00400		449.10000	449.10000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	40,140.00000		4.01400		71,100.00000	7.11000	40,140.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			197.39400		197.39400		197.53000	197.53000			0.00	0	1,041.00
IGOV	On 07/11/2013	Index Future			200.20500		200.20500		200.34200	200.34200			0.00	0	30.00
IGOV	On 06/02/2014	Index Future			202.91500		202.91500		203.05500	203.05500			0.00	0	0.00
ILBI	On 01/08/2013	Index Future			534.82800		534.82800		532.60200	532.60200			0.00	0	186.00
ILBI	On 07/11/2013	Index Future			542.50700		542.50700		540.24800	540.24800			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.17000	94.83000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.22000	94.78000		5.20000	94.80000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.27000	94.73000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.36000	94.64000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.41000	94.59000		5.37000	94.63000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.49000	94.51000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.69000	94.31000		5.60000	94.40000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.96000	94.04000		5.84000	94.16000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.23000	93.77000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.48000	93.52000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.71000	93.29000		6.58000	93.42000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.93000	93.07000		6.81000	93.19000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.83980	7.83980		7.85440	7.85440		9.39	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	280.99580	0.28100		299.72470	0.29972	280.996	9.68	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	31.19580	0.03120		35.32470	0.03532	31.196	9.68	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	272.94530	0.27295		291.63640	0.29164	272.945	9.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	33.14530	0.03315		37.23640	0.03724	33.145	9.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	264.99010	0.26499		283.63210	0.28363	264.990	9.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	35.19010	0.03519		39.23210	0.03923	35.190	9.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	132.73430	0.13273		146.22850	0.14623	132.734	11.78	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	379.13430	0.37913		379.62850	0.37963	379.134	11.78	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.89360	7.89360		7.90660	7.90660		10.99	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	130.11200	0.13011		143.43980	0.14344	130.112	11.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	386.51200	0.38651		386.83980	0.38684	386.512	11.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	127.54150	0.12754		140.70480	0.14070	127.541	11.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	393.94150	0.39394		394.10480	0.39410	393.942	11.84	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.19180	10.19180	0.09809	10.13050	10.13050		15.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	3,313.18560	0.33132	0.09809	3,048.60310	0.30486	3,313.186	15.84	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	1,795.18560	0.17952	0.09809	2,143.60310	0.21436	1,795.186	15.84	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	3,248.56700	0.32486	0.09809	2,987.97980	0.29880	3,248.567	15.80	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	1,830.56700	0.18306	0.09809	2,182.97980	0.21830	1,830.567	15.80	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	3,184.52970	0.31845	0.09809	2,927.96040	0.29280	3,184.530	15.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	1,866.52970	0.18665	0.09809	2,222.96040	0.22230	1,866.530	15.75	0.00	0	0.00
R023	On 01/08/2013		Bond Future	7.67568	103.83717		7.58117	104.47423			0.00	0	10,999.00
R023	On 01/08/2013	7.29	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.29	Put	2,632.65000	2.63265		1,995.59000	1.99559	2,632.650		0.00	0	0.00
R023	On 01/08/2013	7.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Put	2,563.28000		2.56328		1,926.22000	1.92622	2,563.280		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	2,493.97000		2.49397		1,856.91000	1.85691	2,493.970		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	8,710.67000		8.71067		8,064.60000	8.06460	8,710.670		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.77434		101.38605		7.67580	102.03212			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	8,856.08000		8.85608		8,210.01000	8.21001	8,856.080		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	8,783.35000		8.78335		8,137.28000	8.13728	8,783.350		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	118.89000		0.11889		0.00000	0.00000	118.890		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		599.52000	0.59952	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	55.25000		0.05525		0.00000	0.00000	55.250		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.86869		102.74664		7.76611	103.40141			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		472.20000	0.47220	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	182.57000		0.18257		0.00000	0.00000	182.570		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		535.88000	0.53588	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.08289		119.73898		5.97719	119.96488		3.03	11,973,898.00	100	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,283.35000		90.28335		90,509.25000	90.50925	90,283.350	3.17	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	3.17	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.21597		114.62152		6.09275	114.85061		3.03	0.00	0	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	298.10000		0.29810		367.07000	0.36707	298.100	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,468.40000		1.46840		1,308.28000	1.30828	1,468.400	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	303.26000		0.30326		373.05000	0.37305	303.260	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,454.74000		1.45474		1,295.44000	1.29544	1,454.740	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	308.48000		0.30848		379.10000	0.37910	308.480	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,441.14000		1.44114		1,282.67000	1.28267	1,441.140	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,563.28000		1.56328		1,408.83000	1.40883	1,563.280	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	418.56000		0.41856		495.11000	0.49511	418.560	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,585.42000		1.58542		1,429.71000	1.42971	1,585.420	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	423.66000		0.42366		500.85000	0.50085	423.660	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,574.32000		1.57432		1,419.25000	1.41925	1,574.320	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.36544		116.15989		6.22021	116.39215		2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	428.81000		0.42881		506.62000	0.50662	428.810	2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	286.89000		0.28689		343.53000	0.34353	286.890	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,103.48000		2.10348		1,924.72000	1.92472	2,103.480	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	281.05000		0.28105		336.84000	0.33684	281.050	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,125.16000		2.12516		1,945.55000	1.94555	2,125.160	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	283.96000		0.28396		340.17000	0.34017	283.960	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,114.31000		2.11431		1,935.12000	1.93512	2,114.310	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.54587		110.92345		6.37099	111.15885		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	35.99000		0.03599		0.00000	0.00000	35.990		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.78296		112.44503		6.56474	112.68367			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000		213.57000	0.21357	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	25.07000		0.02507		0.00000	0.00000	25.070		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000		0.00000		191.73000	0.19173	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	46.91000		0.04691		0.00000	0.00000	46.910		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000		0.00000		202.65000	0.20265	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.99043		121.69358		7.87084	122.80869		14.33	48,312,351.26	397	56,822.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.00	Call	0.17000		0.00017		1.52000	0.00152	0.170	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,687.18000		9.68718	8,573.42000	8.57342	9,687.180	13.99	0.00	0	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	2.40000		0.00240	13.25000	0.01325	2.400	14.05	0.00	0	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,648.14000		7.64814	6,543.88000	6.54388	7,648.140	14.05	0.00	0	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	4.29000		0.00429	21.30000	0.02130	4.290	14.07	0.00	0	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,773.54000		11.77354	10,658.54000	10.65854	11,773.540	13.99	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.89	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000	13.99	0.00	0	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,990.68000		14.99068	13,875.57000	13.87557	14,990.680	13.99	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000		0.00000	0.06000	0.00006	0.000	13.99	0.00	0	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,302.37000		12.30237	11,187.32000	11.18732	12,302.370	13.99	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.01000		0.00001	0.12000	0.00012	0.010	13.99	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,048.29000		1.04829	652.80000	0.65280	1,048.290	14.33	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,186.61000		7.18661	8,299.78000	8.29978	7,186.610	14.78	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	3.74000		0.00374	1.80000	0.00180	3.740	14.78	0.00	0	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	8,864.04000		8.86404	9,978.92000	9.97892	8,864.040	14.89	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.45000		0.00045	0.22000	0.00022	0.450	14.89	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,421.17000		112.42117	113,536.28000	113.53628	112,421.170	14.89	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,146.65000		7.14665	6,048.55000	6.04855	7,146.650	14.07	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	51.38000		0.05138	158.41000	0.15841	51.380	14.16	0.00	0	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,717.65000		4.71765	3,709.57000	3.70957	4,717.650	14.16	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	426.77000		0.42677	856.11000	0.85611	426.770	14.26	0.00	0	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,209.25000		2.20925	1,523.48000	1.52348	2,209.250	14.26	0.00	0	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,136.90000		1.13690	1,856.52000	1.85652	1,136.900	14.33	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,037.87000		9.03787	9,974.36000	9.97436	9,037.870	15.06	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,148.99000		1.14899	954.70000	0.95470	1,148.990	15.06	0.00	0	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,228.24000		4.22824	4,886.16000	4.88616	4,228.240	14.61	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,555.59000		3.55559	3,082.73000	3.08273	3,555.590	14.61	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,666.41000		4.66641	5,360.43000	5.36043	4,666.410	14.66	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,189.62000		3.18962	2,752.86000	2.75286	3,189.620	14.66	0.00	0	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,459.32000		7.45932	8,328.11000	8.32811	7,459.320	14.93	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,651.81000		1.65181	1,389.82000	1.38982	1,651.810	14.93	0.00	0	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,506.03000		3.50603	4,097.56000	4.09756	3,506.030	14.52	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,282.05000		4.28205	3,742.80000	3.74280	4,282.050	14.52	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,133.99000		4.13399	4,783.76000	4.78376	4,133.990	14.60	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,641.08000		3.64108	3,160.07000	3.16007	3,641.080	14.60	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,181.11000		4.18111	4,834.96000	4.83496	4,181.110	14.60	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,598.28000		3.59828	3,121.35000	3.12135	3,598.280	14.60	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future			8.08537		123.41008	7.96123	124.54086		14.52	0.00	0	0	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	263.73000		0.26373	353.56000	0.35356	263.730	14.22	0.00	0	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,899.14000		15.89914	14,858.19000	14.85819	15,899.140	14.22	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	454.77000		0.45477	593.92000	0.59392	454.770	14.22	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,443.77000		13.44377	12,452.14000	12.45214	13,443.770	14.22	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,352.94000		7.35294	6,703.98000	6.70398	7,352.940	14.58	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,549.70000		3.54970	4,049.97000	4.04997	3,549.700	14.58	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,295.26000		7.29526	6,649.47000	6.64947	7,295.260	14.58	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future			8.17399		119.77610	8.04540	120.92216		14.65	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,480.25000		3.48025	3,974.17000	3.97417	3,480.250	14.58	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,410.92000		7.41092	6,758.78000	6.75878	7,410.920	14.58	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,514.87000		3.51487	4,011.97000	4.01197	3,514.870	14.58	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,322.85000		2.32285	2,658.29000	2.65829	2,322.850	13.98	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,050.83000		13.05083	12,224.59000	12.22459	13,050.830	13.98	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,345.27000		2.34527	2,683.07000	2.68307	2,345.270	13.98	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,975.62000		12.97562	12,151.74000	12.15174	12,975.620	13.98	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future			8.26614		121.39779	8.13285	122.55947		14.24	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,300.58000		2.30058	2,633.67000	2.63367	2,300.580	13.98	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,126.30000		13.12630	12,297.71000	12.29771	13,126.300	13.98	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.29	Put	587.02000	0.58702	0.00000	0.00000	587.020		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000	0.00000	675.72000	0.67572	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	501.84000	0.50184	0.00000	0.00000	501.840		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000	0.00000	760.82000	0.76082	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	416.74000	0.41674	0.00000	0.00000	416.740		0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.35912	117.77191	8.22095	118.94947			0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000	0.00000	590.54000	0.59054	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.35563	278.35563	278.34893	278.34893			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	16,634.37000	16.63437	16,641.07000	16.64107	16,634.370		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,644.37000	16.64437	16,651.07000	16.65107	16,644.370		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,654.37000	16.65437	16,661.07000	16.66107	16,654.370		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,308.99000	2.30899	2,302.18000	2.30218	2,308.990		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.31899	282.31899	282.31218	282.31218			0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,328.99000	2.32899	2,322.18000	2.32218	2,328.990		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,318.99000	2.31899	2,312.18000	2.31218	2,318.990		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.39831	105.47162	5.37300	105.50578		1.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,225.94000	68.22594	68,260.10000	68.26010	68,225.940		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.42352	106.95925	5.39170	106.99393		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	140.96000	0.14096	151.05000	0.15105	140.960		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	834.49000	0.83449	809.90000	0.80990	834.490		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	143.62000	0.14362	153.85000	0.15385	143.620		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	826.15000	0.82615	801.70000	0.80170	826.150		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	146.32000	0.14632	156.68000	0.15668	146.320		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	817.85000	0.81785	793.53000	0.79353	817.850		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	504.85000	0.50485	486.81000	0.48681	504.850		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	357.08000	0.35708	374.03000	0.37403	357.080		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	514.31000	0.51431	496.04000	0.49604	514.310		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	360.83000	0.36083	377.89000	0.37789	360.830		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	509.57000	0.50957	491.41000	0.49141	509.570		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.42544	103.98621	5.38386	104.02143		1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	364.60000	0.36460	381.78000	0.38178	364.600		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	234.17000	0.23417	247.52000	0.24752	234.170		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	629.08000	0.62908	606.73000	0.60673	629.080		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	230.01000	0.23001	243.19000	0.24319	230.010		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	637.04000	0.63704	614.52000	0.61452	637.040		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	232.08000	0.23208	245.35000	0.24535	232.080		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	633.05000	0.63305	610.62000	0.61062	633.050		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.41385	105.39416	5.35455	105.42986		1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			5.28910	102.43059		5.18883	102.46677			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	7.54000	0.00754	43.72000	0.04372		7.540		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	0.33000	0.00033	36.51000	0.03651		0.330		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	3.94000	0.00394	40.12000	0.04012		3.940		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			210.05660	210.05660	210.04831	210.04831				0.00	0	43,856.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	12,933.40000	12.93340	12,941.69000	12.94169	12,933.400			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	12,943.40000	12.94340	12,951.69000	12.95169	12,943.400			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	12,953.40000	12.95340	12,961.69000	12.96169	12,953.400			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	4,037.39000	4.03739	4,029.13000	4.02913	4,037.390			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.04739	213.04739	213.03913	213.03913				0.00	0	164.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,057.39000	4.05739	4,049.13000	4.04913	4,057.390			0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	4,047.39000	4.04739	4,039.13000	4.03913	4,047.390			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.78790	108.38326	6.68308	108.76629			5.79	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,170.06000	95.17006	95,553.09000	95.55309	95,170.060	5.99		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.91192	105.75253	6.79841	106.14099			5.73	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	153.36000	0.15336	200.44000	0.20044	153.360	5.60		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,358.03000	4.35803	4,016.65000	4.01665	4,358.030	5.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	282.98000	0.28298	358.27000	0.35827	282.980	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,489.88000	3.48988	3,176.71000	3.17671	3,489.880	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	288.83000	0.28883	365.28000	0.36528	288.830	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,460.30000	3.46030	3,148.29000	3.14829	3,460.300	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	294.92000	0.29492	372.55000	0.37255	294.920	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,430.98000	3.43098	3,120.15000	3.12015	3,430.980	5.63		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,523.01000	103.52301	103,911.47000	103.91147	103,523.010	5.93		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.03759	107.17180	6.91470	107.56556			5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	608.23000	0.60823	717.30000	0.71730	608.230	5.20		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,460.83000	3.46083	3,176.14000	3.17614	3,460.830	5.20		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	453.69000	0.45369	541.80000	0.54180	453.690	5.18		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,003.12000	4.00312	3,697.47000	3.69747	4,003.120	5.18		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	592.00000	0.59200	698.98000	0.69898	592.000	5.20		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,510.73000	3.51073	3,223.95000	3.22395	3,510.730	5.20		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	600.07000	0.60007	708.10000	0.70810	600.070	5.20		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,485.73000	3.48573	3,200.00000	3.20000	3,485.730	5.20		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.17098	104.46168	7.03748	104.86078			5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	500.43000	0.50043	584.89000	0.58489	500.430	5.13		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,816.50000	4.81650	4,501.86000	4.50186	4,816.500	5.13		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,326.47000	2.32647	2,561.26000	2.56126	2,326.470	5.32		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,646.21000	1.64621	1,481.90000	1.48190	1,646.210	5.32		0.00	0	0.00

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 08/05/2014	Bond Future	5.74	Call	489.14000		0.48914		572.15000	0.57215	489.140	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,867.97000		4.86797		4,551.88000	4.55188	4,867.970	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	494.76000		0.49476		578.49000	0.57849	494.760	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,842.21000		4.84221		4,526.84000	4.52684	4,842.210	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.31623		105.89459		7.17040	106.29918			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		359.66000	0.35966	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	44.93000		0.04493		0.00000	0.00000	44.930		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000		0.00000		387.34000	0.38734	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	17.25000		0.01725		0.00000	0.00000	17.250		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000		0.00000		331.96000	0.33196	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	72.63000		0.07263		0.00000	0.00000	72.630		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.02193		105.30893		6.91723	105.78462		7.92	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,425.43000		96.42543		96,901.12000	96.90112	96,425.430	8.20	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	8.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.13262		106.79428		7.02109	107.27671		7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	514.79000		0.51479		630.43000	0.63043	514.790	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,228.48000		4.22848		3,861.69000	3.86169	4,228.480	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	524.12000		0.52412		641.27000	0.64127	524.120	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,192.79000		4.19279		3,827.51000	3.82751	4,192.790	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	533.58000		0.53358		652.24000	0.65224	533.580	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,157.25000		4.15725		3,793.48000	3.79348	4,157.250	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,520.03000		1.52003		1,759.44000	1.75944	1,520.030	7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,093.99000		2.09399		1,850.97000	1.85097	2,093.990	7.75	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.23943		104.19689		7.12085	104.68587		7.84	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,039.54000		1.03954		1,193.10000	1.19310	1,039.540	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,562.78000		4.56278		4,227.36000	4.22736	4,562.780	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,051.67000		1.05167		1,206.47000	1.20647	1,051.670	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,532.08000		4.53208		4,197.90000	4.19790	4,532.080	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,027.51000		1.02751		1,179.83000	1.17983	1,027.510	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,593.60000		4.59360		4,256.94000	4.25694	4,593.600	7.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35636		105.60771		7.22992	106.10332		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	926.29000		0.92629		1,053.32000	1.05332	926.290	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,190.90000		6.19090		5,822.32000	5.82232	6,190.900	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	935.36000		0.93536		1,063.31000	1.06331	935.360	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,158.43000		6.15843		5,790.77000	5.79077	6,158.430	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	917.28000		0.91728		1,043.40000	1.04340	917.280	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,223.44000		6.22344		5,853.95000	5.85395	6,223.440	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48017		103.02499		7.34501	103.52737			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		390.50000	0.39050	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	111.88000		0.11188		0.00000	0.00000	111.880		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		427.60000	0.42760	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	74.78000		0.07478		0.00000	0.00000	74.780		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000		353.39000	0.35339	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	148.99000		0.14899		0.00000	0.00000	148.990		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R206				5.42831	101.30918		5.36476	101.33709		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future											
R206	On 01/08/2013	Bond Future	103.94	Call	30,311.07000	30.31107	30,338.98000	30.33898	30,311.070	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.61714	102.73811	5.45837	102.76644		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	15.12000	0.01512	19.70000	0.01970	15.120	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	252.41000	0.25241	228.66000	0.22866	252.410	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	15.37000	0.01537	20.01000	0.02001	15.370	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	250.86000	0.25086	227.17000	0.22717	250.860	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	15.62000	0.01562	20.32000	0.02032	15.620	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	249.32000	0.24932	225.69000	0.22569	249.320	0.39	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.27136	100.31834	7.15667	100.90168		9.36	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,747.15000	92.74715	93,330.49000	93.33049	92,747.150	9.73	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	9.73	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.37599	101.73330	7.25500	102.32492		9.12	0.00	0	1,905.00
R207	On 07/11/2013	Bond Future	6.69	Call	749.87000	0.74987	921.73000	0.92173	749.870	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,161.91000	4.16191	3,742.15000	3.74215	4,161.910	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	762.57000	0.76257	936.48000	0.93648	762.570	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,123.85000	4.12385	3,706.14000	3.70614	4,123.850	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	775.43000	0.77543	951.38000	0.95138	775.430	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,085.99000	4.08599	3,670.32000	3.67032	4,085.990	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.47751	99.45912	7.35006	100.05873		9.05	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,139.04000	1.13904	1,327.58000	1.32758	1,139.040	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,063.29000	5.06329	4,652.22000	4.65222	5,063.290	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,112.06000	1.11206	1,297.46000	1.29746	1,112.060	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,134.67000	5.13467	4,720.46000	4.72046	5,134.670	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,125.49000	1.12549	1,312.46000	1.31246	1,125.490	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,098.90000	5.09890	4,686.26000	4.68626	5,098.900	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.58955	100.80575	7.45502	101.41353		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,007.25000	1.00725	1,156.91000	1.15691	1,007.250	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,462.33000	7.46233	7,004.21000	7.00421	7,462.330	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	987.54000	0.98754	1,135.01000	1.13501	987.540	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,539.92000	7.53992	7,079.61000	7.07961	7,539.920	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	997.36000	0.99736	1,145.92000	1.14592	997.360	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,501.08000	7.50108	7,041.86000	7.04186	7,501.080	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.70688	98.54824	7.56459	99.16434			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	13.46000	0.01346	629.56000	0.62956	13.460		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000	0.00000	543.26000	0.54326	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	72.84000	0.07284	0.00000	0.00000	72.840		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000	0.00000	586.42000	0.58642	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	29.68000	0.02968	0.00000	0.00000	29.680		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.41097	98.54021	7.31140	99.10236		10.28	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,495.74000	89.49574	90,057.89000	90.05789	89,495.740	10.65	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.51085	96.53421	7.40647	97.10433		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	786.77000	0.78677	945.60000	0.94560	786.770	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,810.57000	4.81057	4,399.28000	4.39928	4,810.570	10.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Call	800.29000		0.80029		961.05000	0.96105	800.290	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,766.86000		4.76686	4,357.50000	4.35750	4,766.860		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	813.98000		0.81398	976.68000	0.97668	813.980		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,723.37000		4.72337	4,315.95000	4.31595	4,723.370		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,206.25000		2.20625	2,517.44000	2.51744	2,206.250		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,265.31000		2.26531	2,006.38000	2.00638	2,265.310		10.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,901.29000		5.90129	5,497.76000	5.49776	5,901.290		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.60545		97.82976	7.49626	98.40759			10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,215.83000		1.21583	1,391.63000	1.39163	1,215.830		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,860.05000		5.86005	5,458.02000	5.45802	5,860.050		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,230.63000		1.23063	1,407.93000	1.40793	1,230.630		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,818.98000		5.81898	5,418.45000	5.41845	5,818.980		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,201.16000		1.20116	1,375.46000	1.37546	1,201.160		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	997.10000		0.99710	1,131.90000	1.13190	997.100		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,560.98000		8.56098	8,110.10000	8.11010	8,560.980		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.70414		95.75777	7.58979	96.34345			10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,007.62000		1.00762	1,143.50000	1.14350	1,007.620		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,515.49000		8.51549	8,065.69000	8.06569	8,515.490		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,018.24000		1.01824	1,155.19000	1.15519	1,018.240		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,470.12000		8.47012	8,021.39000	8.02139	8,470.120		10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000	515.62000	0.51562	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	78.08000		0.07808	0.00000	0.00000	78.080		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.80582		97.07132	7.68594	97.66502			0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000	564.99000	0.56499	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	28.71000		0.02871	0.00000	0.00000	28.710		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	20.62000		0.02062	614.32000	0.61432	20.620		0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.76002		77.62811	8.63547	78.61834			20.83	83,450,218.25	1,075	18,823.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,679.00000		67.67900	68,669.23000	68.66923	67,679.000		21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000		21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	6.15000		0.00615	26.91000	0.02691	6.150		20.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,377.00000		6.37700	5,407.53000	5.40753	6,377.000		20.53	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.84978		75.57866	8.72136	76.58291			22.24	0.00	0	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,457.12000		7.45712	8,261.43000	8.26143	7,457.120		22.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,305.49000		1.30549	1,105.55000	1.10555	1,305.490		22.82	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,489.46000		3.48946	4,041.13000	4.04113	3,489.460		22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,798.31000		3.79831	3,345.73000	3.34573	3,798.310		22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,300.68000		5.30068	5,991.40000	5.99140	5,300.680		22.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,300.92000		2.30092	1,987.39000	1.98739	2,300.920		22.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,992.04000		5.99204	6,724.22000	6.72422	5,992.040		22.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,916.56000		1.91656	1,644.49000	1.64449	1,916.560		22.64	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,469.59000		6.46959	7,227.43000	7.22743	6,469.590		22.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,691.08000		1.69108	1,444.67000	1.44467	1,691.080		22.70	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,927.37000		2.92737	3,424.18000	3.42418	2,927.370		22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,498.76000		4.49876	3,991.32000	3.99132	4,498.760		22.20	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,415.85000		3.41585	3,960.74000	3.96074	3,415.850		22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,880.74000		3.88074	3,421.38000	3.42138	3,880.740		22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,452.55000		3.45255	4,000.83000	4.00083	3,452.550		22.27	0.00	0	0.00



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	Put	3,839.36000		3.83936		3,383.39000	3.38339	3,839.360	22.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,549.46000		6.54946		6,006.36000	6.00636	6,549.460	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,556.32000		3.55632		4,025.79000	4.02579	3,556.320	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,649.22000		6.64922		6,100.89000	6.10089	6,649.220	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,587.42000		3.58742		4,059.51000	4.05951	3,587.420	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,599.19000		6.59919		6,053.48000	6.05348	6,599.190	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.93315		76.59306		8.80101	77.61086		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,618.68000		3.61868		4,093.38000	4.09338	3,618.680	21.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,430.24000		2.43024		2,758.37000	2.75837	2,430.240	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,976.04000		11.97604		11,272.62000	11.27262	11,976.040	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,388.12000		2.38812		2,712.13000	2.71213	2,388.120	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,115.10000		12.11510		11,407.56000	11.40756	12,115.100	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,409.12000		2.40912		2,735.19000	2.73519	2,409.120	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,045.44000		12.04544		11,339.96000	11.33996	12,045.440	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.01762		74.48508		8.88164	75.51663		21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	387.90000		0.38790		0.00000	0.00000	387.900		0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.10227		75.50679		8.96233	76.55251			0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		732.28000	0.73228	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	313.44000		0.31344		0.00000	0.00000	313.440		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		583.24000	0.58324	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	462.48000		0.46248		0.00000	0.00000	462.480		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		657.82000	0.65782	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.34912		159.34912		159.34350	159.34350			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,640.88000		13.64088		13,646.50000	13.64650	13,640.880		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	13,650.88000		13.65088		13,656.50000	13.65650	13,650.880		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	13,660.88000		13.66088		13,666.50000	13.66650	13,660.880		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	314.51000		0.31451		320.27000	0.32027	314.510		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.69549		159.69549		159.68973	159.68973			0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	294.51000		0.29451		300.27000	0.30027	294.510		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	304.51000		0.30451		310.27000	0.31027	304.510		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			128.39743		128.39743		128.39959	128.39959			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	1,592.57000		1.59257		1,590.41000	1.59041	1,592.570		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	1,602.57000		1.60257		1,600.41000	1.60041	1,602.570		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	1,612.57000		1.61257		1,610.41000	1.61041	1,612.570		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.01	Call	215.60000	0.21560	0.21560	217.82000	0.21782	215.600	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.22560	130.22560	130.22560	130.22782	130.22782			0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	235.60000	0.23560	0.23560	237.82000	0.23782	235.600	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	225.60000	0.22560	0.22560	227.82000	0.22782	225.600	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future			130.57757	130.57757	130.57757	131.37698	131.37698			0.00	0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	7,412.43000	7.41243	7.41243	6,613.02000	6.61302	7,412.430	0.000	0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	7,422.43000	7.42243	7.42243	6,623.02000	6.62302	7,422.430	0.000	0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	7,432.43000	7.43243	7.43243	6,633.02000	6.63302	7,432.430	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	237.63000	0.23763	0.000	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	573.20000	0.57320	0.57320	0.00000	0.00000	573.200	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.43680	132.43680	132.43680	133.24763	133.24763			0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	257.63000	0.25763	0.000	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	553.20000	0.55320	0.55320	0.00000	0.00000	553.200	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	247.63000	0.24763	0.000	0.000	0.00	0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	563.20000	0.56320	0.56320	0.00000	0.00000	563.200	0.000	0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.55540	89.00830	89.00830	8.44089	89.93996			18.31	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,393.28000	78.39328	78.39328	79,324.94000	79.32494	78,393.280	18.950	18.95	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.950	18.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.65002	86.72699	86.72699	8.53178	87.67172			19.41	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,421.44000	3.42144	3.42144	3,930.51000	3.93051	3,421.440	19.470	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,899.11000	3.89911	3.89911	3,463.45000	3.46345	3,899.110	19.470	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,459.30000	3.45930	3.45930	3,971.63000	3.97163	3,459.300	19.470	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,857.11000	3.85711	3.85711	3,424.71000	3.42471	3,857.110	19.470	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,497.38000	3.49738	3.49738	4,012.96000	4.01296	3,497.380	19.480	19.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,815.45000	3.81545	3.81545	3,386.30000	3.38630	3,815.450	19.480	19.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.73962	87.89084	87.89084	8.61769	88.84840			19.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,433.01000	3.43301	3.43301	3,860.28000	3.86028	3,433.010	18.880	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,877.67000	6.87767	6.87767	6,347.38000	6.34738	6,877.670	18.880	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,371.64000	3.37164	3.37164	3,793.96000	3.79396	3,371.640	18.870	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,981.55000	6.98155	6.98155	6,446.31000	6.44631	6,981.550	18.870	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,402.25000	3.40225	3.40225	3,827.04000	3.82704	3,402.250	18.880	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,929.48000	6.92948	6.92948	6,396.71000	6.39671	6,929.480	18.880	18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.82690	85.54238	85.54238	8.70127	86.51289			19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,405.39000	2.40539	2.40539	2,707.27000	2.70727	2,405.390	18.900	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,075.90000	12.07590	12.07590	11,407.27000	11.40727	12,075.900	18.900	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,363.48000	2.36348	2.36348	2,661.54000	2.66154	2,363.480	18.900	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,213.27000	12.21327	12.21327	11,540.82000	11.54082	12,213.270	18.900	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,384.37000	2.38437	2.38437	2,684.34000	2.68434	2,384.370	18.900	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,144.46000	12.14446	12.14446	11,473.92000	11.47392	12,144.460	18.900	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.91579	86.71576	86.71576	8.78627	87.69958			0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000	0.00000	0.00000	562.08000	0.56208	0.000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	421.74000	0.42174	0.42174	0.00000	0.00000	421.740	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000	0.00000	0.00000	410.15000	0.41015	0.000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	573.67000	0.57367	0.57367	0.00000	0.00000	573.670	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000	0.00000	0.00000	486.16000	0.48616	0.000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	497.66000	0.49766	0.49766	0.00000	0.00000	497.660	0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	8.93518	77.99449		8.79557	79.13359		21.64	0.00	0	840.00
R214	On 01/08/2013	84.31	Call	67,546.59000	67.54659	68,685.69000	68.68569	67,546.590	22.37	0.00	0.00	0	0.00
R214	On 01/08/2013	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.37	0.00	0.00	0	0.00
R214	On 07/11/2013		Bond Future	9.02738	75.81043		8.88336	76.96560		22.99	0.00	0	0.00
R214	On 07/11/2013	7.80	Call	682.09000	0.68209	884.30000	0.88430	682.090	22.57	0.00	0.00	0	0.00
R214	On 07/11/2013	7.80	Put	11,564.75000	11.56475	10,611.79000	10.61179	11,564.750	22.57	0.00	0.00	0	0.00
R214	On 07/11/2013	7.81	Call	694.38000	0.69438	899.38000	0.89938	694.380	22.57	0.00	0.00	0	0.00
R214	On 07/11/2013	7.81	Put	11,478.09000	11.47809	10,527.92000	10.52792	11,478.090	22.57	0.00	0.00	0	0.00
R214	On 07/11/2013	7.79	Call	669.96000	0.66996	869.41000	0.86941	669.960	22.57	0.00	0.00	0	0.00
R214	On 07/11/2013	7.79	Put	11,651.77000	11.65177	10,696.05000	10.69605	11,651.770	22.57	0.00	0.00	0	0.00
R214	On 06/02/2014	9.01	Put	5,532.55000	5.53255	4,990.28000	4.99028	5,532.550	22.55	0.00	0.00	0	0.00
R214	On 06/02/2014	8.99	Call	4,638.46000	4.63846	5,261.19000	5.26119	4,638.460	22.54	0.00	0.00	0	0.00
R214	On 06/02/2014	8.99	Put	5,619.23000	5.61923	5,071.21000	5.07121	5,619.230	22.54	0.00	0.00	0	0.00
R214	On 06/02/2014	9.00	Call	4,674.20000	4.67420	5,299.80000	5.29980	4,674.200	22.54	0.00	0.00	0	0.00
R214	On 06/02/2014	9.00	Put	5,575.41000	5.57541	5,030.26000	5.03026	5,575.410	22.54	0.00	0.00	0	0.00
R214	On 06/02/2014		Bond Future	9.11454	76.82780		8.96619	77.99855		22.54	0.00	0	0.00
R214	On 06/02/2014	9.01	Call	4,710.75000	4.71075	5,339.23000	5.33923	4,710.750	22.55	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	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	8.99044	101.22275		8.87091	102.47420			0.00	0	603.00
R248	On 01/08/2013	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 01/08/2013	7.84	Put	13,341.80000	13.34180	12,090.35000	12.09035	13,341.800	0.00	0.00	0.00	0	0.00
R248	On 01/08/2013	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 01/08/2013	7.85	Put	13,212.25000	13.21225	11,960.80000	11.96080	13,212.250	0.00	0.00	0.00	0	0.00
R248	On 01/08/2013	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 01/08/2013	7.86	Put	13,082.95000	13.08295	11,831.50000	11.83150	13,082.950	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013	7.86	Put	14,033.29000	14.03329	12,764.17000	12.76417	14,033.290	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013		Bond Future	9.08494	98.22947		8.96145	99.49859			0.00	0	0.00
R248	On 07/11/2013	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013	7.84	Put	14,291.69000	14.29169	13,022.57000	13.02257	14,291.690	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
R248	On 07/11/2013	7.85	Put	14,162.36000	14.16236	12,893.24000	12.89324	14,162.360	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014	9.10	Put	747.70000	0.74770	0.00000	0.00000	747.700	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014	9.11	Call	0.00000	0.00000	639.66000	0.63966	0.000	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014	9.11	Put	646.62000	0.64662	0.00000	0.00000	646.620	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.17442	99.54776		9.04703	100.83404			0.00	0	0.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000	437.31000	0.43731	0.000	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014	9.09	Put	848.97000	0.84897	0.00000	0.00000	848.970	0.00	0.00	0.00	0	0.00
R248	On 06/02/2014	9.10	Call	0.00000	0.00000	538.58000	0.53858	0.000	0.00	0.00	0.00	0	0.00
RAIN	On 16/09/2013		Foreign Exchange Future	19,076.25000	19,076.25000		19,124.17000	19,124.17000			0.00	0	0.00
YUAN/R	On 16/09/2013		Foreign Exchange Future	1.49780	1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	1.49	Call	352.69220	0.03527	355.50250	0.03555	352.692	13.49	0.00	0.00	0	0.00
YUAN/R	On 16/09/2013	1.49	Put	274.69220	0.02747	277.50250	0.02775	274.692	13.49	0.00	0.00	0	0.00
YUAN/R	On 16/09/2013	1.50	Call	304.44840	0.03044	307.30040	0.03073	304.448	13.59	0.00	0.00	0	0.00
YUAN/R	On 16/09/2013	1.50	Put	326.44840	0.03264	329.30040	0.03293	326.448	13.59	0.00	0.00	0	0.00
YUAN/R	On 16/09/2013	1.51	Call	262.53750	0.02625	265.39830	0.02654	262.538	13.73	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
YUAN/R	1.51	Put	384.53750	0.03845	387.39830	0.03874	384.538	13.73	0.00	0	0.00	

**Total for Derivatives :** **1,630,708,067.51**    **76,309**    **2 116 369.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42221		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.66500	107.16649	6.66500	107.14739		0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55954		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.09500	108.40429	8.09500	108.38092		0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.15414		0.00	0	10,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.28035		0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	48.13670	8.00000	48.12644		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.96000	98.70056	8.96000	98.67705		0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.01500	104.33090	7.01500	104.31135		108,031,000,000.00	15,400,000	7,700,000.00
AB07	On 07/03/2014	Spot Bond	6.52000	104.71601	6.52000	104.69775		131,704,000,000.00	20,200,000	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.79119		0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.37000	108.39076	8.37000	108.36661		83,700,000,000.00	10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.54012		0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	137.39100	0.62000	137.37145		0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond	2.17000	131.49705	2.17000	263.30010		0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.11394		0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08919		0.00	5,000,000	5,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26574		0.00	0	300,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67219		0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.70236		0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.72234		0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.27500	110.55269	7.27500	110.53122		53,835,000,000.00	7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.89972		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL11A		On 29/09/2014	Spot Bond	7.12000	105.69447	7.12000	105.67438			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.49047			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.53536			0.00	0	10,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29465			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.31544			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.34292			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59035			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73674			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.22000	105.51109	6.22000	105.49327			165,452,000,000.00	26,600,000	13,300,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13080			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.99355			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.07000	130.98498	5.07000	130.95073			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.84000	125.97206	2.84000	125.94659			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.57000	117.08734	2.57000	117.06447			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.22000	100.27507	4.22000	100.25091			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.67000	103.62133	5.67000	100.62435			601,020,000,000.00	106,000,000	56,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.67000	112.54007	10.67000	112.50829			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31305			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60259			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.63588			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74947			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.20403	3.87000	110.17865			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	28.80698	100.00000	28.73720			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.91000	164.09084	1.91000	164.06173			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.46623	2.76000	152.43567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond		1.94000	166.45047		1.94000	166.42079			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.05000	168.15551		2.05000	168.12503			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.66625	71.65498		7.66625	71.63347			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.66625	71.65498		7.66625	71.63347			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.40946		84.61000	16.38192			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64926			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.13000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	44.02633		100.00000	43.94280			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.96000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.44000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.46000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34141			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17710			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.66000	103.58418		6.66000	103.56564			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.93000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.98000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.63000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48176			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.80500	117.97496		6.80500	117.95351			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17233			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.42000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.76000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	93.84445	2.62000	99.66121				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69500	99.68361	2.69500	145.43629				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000	112.98822	2.65000	191.56830				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	84.12000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.39500	84.90601	10.39500	87.25275				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.25000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.37000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	104.48631				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	89.14000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	82.26000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.44000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.32000	88.62623	9.32000	88.82800				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	97.96000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.26500	110.07328	9.26500	110.32923				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.47500	91.06365	8.47500	92.52607				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.06000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	100.00000	3.16850	100.00000	3.16225				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.97000	110.79151	7.97000	110.76798				23,910,000,000.00	3,000,000	1,665,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.61500	104.68891		6.61500	104.67040			78,057,000,000.00	11,800,000	6,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.54500	99.45291		8.54500	99.43018			18,799,000,000.00	2,200,000	11,299,000.00
ABS7	On 11/09/2026	Spot Bond		9.52000	97.92429		9.52000	97.89955			0.00	0	10,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.26500	108.30050		7.26500	108.27950			448,977,000,000.00	61,800,000	34,900,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.95591		4.00000	124.92670			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.85541		1.32000	127.83477			5,280,000,000.00	4,000,000	4,000,000.00
ABS12	On 07/12/2023	Spot Bond		1.98000	133.57515		1.98000	267.46249			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond		0.56000	123.12578		0.56000	125.85420			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.82000	123.77203		1.82000	126.23607			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.86250			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.25893		100.00000	31.18321			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23232			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23232			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.96500	109.56166		10.96500	109.52987			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.65117			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.57265		100.00000	1.56884			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69607			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.33286			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63668			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63099			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60625			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.87059		11.00000	57.85405			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24263			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.47364			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70685			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74176			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82027			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70673			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73040			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74081			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89326			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89326			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89258			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68780			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89258			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89395			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.61687			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.67447			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56381			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71625			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.73971			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.74916			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.73024			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.61676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68782			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.93500	105.97037		8.93500	106.09610			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.63107			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.32500	105.24257		7.32500	100.70705			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89383			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.98059			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.74082			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92842			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.70527		100.00000	4.69486			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.35446		100.00000	6.34048			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.87191			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.58152			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.63764			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.70669			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19322			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19322			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92842			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08666			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68298			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67730			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.85007			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01370			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.84954			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67180			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78943			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18094			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.55979			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.70955			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72631			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.58452			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69456			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.31476			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61872			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60257			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63391			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69266			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65947			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62157			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63202			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.53117	10.23000	103.50310			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64229			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62632			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87734			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62231			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.58862			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.03500	104.38778	9.03500	104.36258			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	108.06705	1.75000	108.16968			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63107			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63279			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67128			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69473			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.64782			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63561			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.69003			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66659			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71815			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67128			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69941			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.25359			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.69003			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.67310			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71323			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72554			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57093			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.58162			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62617			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64041			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72847			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.71627			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76961			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.67597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76213			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76493			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76961			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.38759			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.73219			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.73219			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.29411			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.09169			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62904			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62246			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.04621			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.11162			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29367			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.65953			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.49909		100.00000	6.48334			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14572			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27794			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36600			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12794			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14202			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16075			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.12262			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.60500	99.18584		7.60500	99.16481			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.16169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.19017				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.25500	104.52546	8.25500	104.50248				19,812,000,000.00	2,400,000	2,300,000.00
AIR02	On 30/04/2023	Spot Bond	8.96000	120.19996	8.96000	120.17117				0.00	0	10,400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.21875	100.00000	41.11890				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.91500	113.40006	6.91500	113.37910				927,993,000,000.00	134,200,000	67,100,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	39.34262	100.00000	46.61907				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.17924	100.00000	14.14786				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94500	150.70612	2.94500	150.67516				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000	102.90874	4.57000	129.68696				0.00	0	200,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.21236				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.73137				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76377				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.74345				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51444				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.50500	108.42062	8.50500	108.39595				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.14153				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03905				0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	85.97347	100.00000	85.77629				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.88356				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.99000	112.97959	6.99000	112.95838				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.48876				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69764				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.56000	103.20899	6.56000	103.19061				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.44229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond		7.10000	104.54811		7.10000	104.52818			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.42000	108.36943		8.42000	108.34502			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80732			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.63329	105.29658		10.63329	103.40696			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.64265	102.41321		10.64265	101.68045			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.67314	102.29429		10.67314	101.61527			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65152			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.70370	102.05584		10.70370	101.54000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.54665	101.58888		11.54665	101.56761			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66769			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66769			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66776			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.88329	101.04966		10.88329	100.87961			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.81306	103.73491		10.81306	101.66477			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.64265	102.41321		10.64265	101.68045			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.74200	102.62063		10.74200	101.89760			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.91552	95.39099		9.91552	101.40674			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63215			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62030			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62030			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58534			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.45347	100.90654		10.45347	100.79121			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.19500	100.46266		11.19500	100.41552			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.57552	10.22500	97.72669				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000	0.00000	92.44505				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.45098				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57079				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.91763	12.22500	100.62518				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.61078				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.90500		63.18402	10.90500	97.92584				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.59170				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.60760				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.60760				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	98.48805				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.58407				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.44161				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.63329		105.32796	13.63329	103.55067				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87597		102.27973	14.87597	102.28122				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.76882		102.30720	13.76882	101.72469				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.81290				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.81290				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.81290				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.84428				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.25979	100.00000	9.24222				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.90659	100.00000	19.85837				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.11723	100.00000	18.07335				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.18348	100.00000	11.15639				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.18348	100.00000	11.15639				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.52136	100.00000	13.48860				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.71602	100.00000	11.68764				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		64.20652	100.00000	64.08470				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12533				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.66788				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.68402				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		66.66668	100.00000	66.66667				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.88000		105.54956	1.88000	169.83818				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.88000		96.68441	7.88000	143.54735				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.88000		97.96977	7.88000	143.81864				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.26500		100.95375	8.26500	100.93141				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.75610				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.27592				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.45383				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.93836				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.64935				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.01349	100.00000	61.86326				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.65500		100.25814	7.65500	100.23767				45,930,000,000.00	6,000,000	3,170,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.08534				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01190				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01313				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01722				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02130			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03253			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		8.69474		100.00000	8.67368			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48150			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56385			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.59914			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61090			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.75205			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.94023			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.80487		100.00000	6.78821			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.80487		100.00000	6.78821			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.64248			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69776			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71282			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02000		105.58305		8.02000	105.56049			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75801			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83818			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		3.88631		100.00000	3.87690			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.88631		100.00000	3.87690			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.34500		108.55822		6.34500	108.53949			7,614,000,000.00	1,200,000	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.38774			0.00	200,000	200,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.88029			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.41533			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.72443			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.00454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.42306	100.00000	7.40508				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.20052				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.00807				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06633				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.17217				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.61224				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.33073				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.68792				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.63648	100.00000	10.61070				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.92000		110.24223	6.92000	110.22185				15,224,000,000.00	2,200,000	1,100,000.00
CBL08	On 02/11/2016	Spot Bond	9.07000		117.17755	9.07000	117.14931				3,628,000,000.00	400,000	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.89159				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.59484				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.77000		106.52352	8.77000	106.49867				131,550,000,000.00	15,000,000	9,016,000.00
CBL12	On 06/09/2018	Spot Bond	10.81500		106.28635	10.81500	106.25592				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.21746				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.06500		107.54200	11.06500	107.51001				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.55206				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.96000		103.26760	8.96000	103.24300				25,088,000,000.00	2,800,000	1,656,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.65873				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.50500		102.74617	11.50500	102.71442				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.59557				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.08111				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.45747				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.80000		95.51495	9.80000	95.49012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.71000	119.05559	9.71000	119.02475				0.00	0	1,200,000.00
CCT02	On 12/06/2024	Spot Bond	9.56000	115.08524	9.56000	115.05589				0.00	0	800,000.00
CCT03	On 15/03/2025	Spot Bond	9.00000	119.39403	9.00000	119.36547				0.00	0	32,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28278				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.32000	105.53634	11.32000	105.50477				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63335				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74092				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.06509				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.08113				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12442				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.22486				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.26836				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.24327				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64048				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.60726				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.37586				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.24291				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18536				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67367				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.52500	105.38328	10.52500	105.35338				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.10500	103.77950	8.10500	103.75673				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.68712				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87748				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12688			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12688			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.52415			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	22.11488		100.00000	22.06131			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	21.93537		100.00000	21.88223			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70675			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.61205		100.00000	67.44826			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	56.93228		100.00000	56.79436			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.22567			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92834			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.67228		10.11000	100.64530			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92834			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31534			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.39692			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.53573			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	101.16528		2.76000	113.17746			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	110.07717		3.14000	113.19388			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.30477		8.25000	103.28207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92834			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92834			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.16566		3.10000	112.78010			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.86671		2.40000	112.49690			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02229			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96321			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22723			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23039			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.86500	104.14266		7.86500	104.12071			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25501			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25124			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05658			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01519			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.91500	104.31836		7.91500	104.29623			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.91500	104.31836		7.91500	104.29623			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.96500	103.17680		7.96500	103.15479			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72570			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80708			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.14146			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.14146			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.64262		100.17539	64.48578			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.31220			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.73673			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.12460			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.20387			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.91152		9.35000	103.88529			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.91152		9.35000	103.88529			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.07056			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.07377			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.91134			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.72303			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.87266			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51853			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51853			0.00	20,000,000	20,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51853			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51853			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51853			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.53267			0.00	25,000,000	25,000,000.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55608			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55608			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55608			0.00	45,000,000	45,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55608			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55608			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.83500		106.74959		8.83500	106.72451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.85465			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14600			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61587			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61587			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88424			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83458			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.76925			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97623			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66189			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65721			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67364			0.00	16,000,000	16,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.17311			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37791			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.31158			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67174			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91419			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91889			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61246			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.49902			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.63843			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74623			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74623			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74623			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74623			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.45782			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.08006			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64622			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64622			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63839			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52876			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63839			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35161			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.77966			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52880			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52880			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52161			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.68074		100.00000	6.66456			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.75558			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.53950			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.67500		89.33488		11.67500	89.90996			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	12.19500		88.72279		12.19500	91.54515			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49604			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.78082			0.00	0	0.00

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	100.00000		0.00000	101.50037			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01925			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86949			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.03222		8.80500	102.03409			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67597			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01946			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.71065			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72470			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.77896			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.31356			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85355			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85355			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85355			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.79802			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57555			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.09728			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		100.00000	3.67341		100.00000	3.65767			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	28.37649		100.00000	28.31299			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	28.37649		100.00000	28.31299			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.24549		7.01000	36.85826			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	147.44817			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	0.00072		100.00000	0.00072			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00072		100.00000	0.00072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.26500	100.95375		8.26500	128.46377			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.88000	32.65263		7.88000	143.54735			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.88000	33.04169		7.88000	143.81864			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.35802			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.22427			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30769			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30769			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73514			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68212			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69259			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69003			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01925			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62058			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.41500	113.71656		8.41500	110.13536			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.42000	103.51055		8.42000	103.48723			232,392,000,000.00	27,600,000	8,200,000.00
COJ05	On 05/06/2023	Spot Bond		9.71000	117.27885		9.71000	117.24847			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.86500	107.63996		7.86500	107.61728			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.30000	111.61731		9.30000	111.58974			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.77000	98.73754		9.77000	98.71181			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.61000	100.12816		10.61000	100.09988			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.61000	92.78710		10.61000	92.76090			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.05290			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.09481			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96085			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.62045			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		100.00000	80.75221		100.00000	80.57395		23,200,000,000,000.00	232,000,000	232,000,000.00	
CPV01	On 30/06/2029	Spot Bond		12.16000	94.24831		12.16000	92.64346			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.20726		100.00000	12.16914			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93861			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.69500	98.55706		7.69500	99.57918			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.25733			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.30453			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.58025			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.60978			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55051			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.86500	104.44070		6.86500	104.42117			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.66500	123.23121		6.66500	123.20914			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.89500	112.22576		7.89500	112.20176		35,877,351,135.00	4,544,313	44,859,301.00	
DV23	On 27/02/2023	Spot Bond		8.42000	114.35637		8.42000	114.33032		321,245,801,360.00	38,152,708	88,899,508.00	
E170	On 01/08/2020	Spot Bond		7.55500	138.44490		7.55500	131.67622		271,980,000,000.00	36,000,000	18,000,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.17331			0.00	1,000,000	500,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33694			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44907			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.52342			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.22829			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.74477			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.12500	114.42981		2.12500	114.40887			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17500	101.41333		2.17500	101.39465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.20000	112.13084		9.20000	106.82692			0.00	0	200,000.00
EMM02	On 11/03/2021	Spot Bond		9.05000	113.02716		9.05000	112.99997			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.66000	104.81367		9.66000	104.78681			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.23000	93.62958		10.23000	96.63369			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18416			0.00	0	150,000.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.26673			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.95007			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.10467		100.00000	56.96633			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	60.08864		100.00000	59.94307			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	95.64257		100.00000	95.39921			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	90.79706		100.00000	90.57775			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.92830		3.00000	127.90190			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.82500	104.42426		10.82500	104.39435			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.97891			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33781			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.42500	84.95217		9.42500	99.63193			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44460			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.29184			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.47281			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.43222			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17170			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.21880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25650			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17735			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18880			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.24502			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.30500	105.92020		6.30500	105.90223			75,660,000,000.00	12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.20500	110.51380		7.20500	110.49244			3,466,729,995,905.00	481,156,141	285,077,915.00
ES23	On 25/01/2023	Spot Bond		7.98000	113.30065		7.98000	113.27655			357,795,078,480.00	44,836,476	252,706,046.00
ES26	On 02/04/2026	Spot Bond		8.44500	97.86917		8.44500	97.84705			486,520,056,015.00	57,610,427	43,528,943.00
ES33	On 15/09/2033	Spot Bond		9.34000	86.12710		9.21500	87.09407			5,718,612,849,220.00	612,271,183	915,313,197.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15341			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14636			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.53834			0.00	400,000,000	200,000,000.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33780			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63911			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.57781		100.00000	12.54734			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.23988		100.00000	12.21023			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34248			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.39091			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.54585			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.63297			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.91500	105.48315		6.91500	105.46367			116,172,000,000.00	16,800,000	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.90500	99.09067		8.90500	99.06709			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.72106			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72100			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99978			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.23106			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.70500	106.33536		10.70500	106.30507			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.09598			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	80.97083		100.00000	80.78246			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.92000	124.46548		1.92000	125.27812			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.01000	133.24441		2.01000	266.80004			402,000,000.00	200,000	500,000.00
FRBI28	On 31/03/2028	Spot Bond		2.67500	99.92352		2.67500	145.78638			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.54000	114.85949		2.54000	194.74156			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.07500	117.40256		7.07500	117.38038			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.36759		100.00000	33.29413			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.36759		100.00000	33.29413			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.10900	56.38778		8.10900	55.69022			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50200	35.99191		9.50200	35.10357			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.77643		9.73000	33.85591			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	85.84720		100.00000	85.64847			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35268			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.83903			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17477			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73070			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.78520			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.78520			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.31789			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75323			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82985			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70681			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78445			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90022			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.12018		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.12018		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95637			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76961			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94674			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02565			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72939			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.11996			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13578			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75558			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.09658		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89650			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07382			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80885			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86483			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01915			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94395			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06456			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13115			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01638			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98390			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87881			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86203			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08862			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07475			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03677			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09048			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92070			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.59999		100.09221	11.57187			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67785			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14316			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82581			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93359			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63371			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88923			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76543			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77493			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70013			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71346			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96068			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.37413			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72298			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.37413			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71077			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69941			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.26141		13.22500	51.24329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.65439			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.36125			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.36125			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.65533			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.00941			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68909			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	87.45714		3.57500	90.49287			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72282			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72282			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.36917			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49604			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.90138			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20863			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17435			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.02171			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76822			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76356			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.05615			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64526			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92353			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.16000	120.04795		3.16000	115.67631			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77867			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond		3.14000	110.02968		3.14000	115.84796			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.97188		0.90000	118.74728			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.16000	107.06079		3.16000	115.67631			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	104.79491		1.88000	120.37477			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	106.99614		1.95000	123.70808			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91256			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.07369		100.00000	22.02022			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23411			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07339			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.43718		4.73000	111.40896			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09337			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66883			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77303			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03241			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91289			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87701			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71396			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99340			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71305			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.13979			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.05356			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.85248			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.56014		100.00000	8.53941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.27896			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.30000	103.15623		10.30000	102.28908			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28988			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.11000	103.26586		7.11000	102.39543			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29449			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.43708			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.67836			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.97472			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.16077			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.60666		4.02000	139.57405			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04421			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.70855			0.00	0	10,200,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17491			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.62507			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.35592			0.00	1,000,000	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.66558			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18492			0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.77002		2.52000	255.83495			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.02000	133.13439		2.02000	266.57965			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.74000	125.49255		2.74000	251.27326			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.29000	103.50214		2.29000	123.42217			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.92888			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.82000	122.39768		1.82000	122.37619			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.11798			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.80473			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.52277			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57795			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.75000		93.10508		2.75000	93.08638			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.91626		100.00000	0.91403			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.06021		104.97509	14.02464			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.41067			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.24324		101.07593	18.19862			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.18432		100.44759	10.15956			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.66798			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.62729		100.76967	16.58674			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.48560			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49672			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.01307			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.37000		103.07630		2.37000	103.05674			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.59875			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.63720			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.33546			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.02619		2.29000	103.06853			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.10186			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		96.71903		2.32000	102.75344			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.22902			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.67397			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.22000		130.92693		2.22000	332.22986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59168			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.82000	106.20304		5.82000	106.18648			13,968,000,000.00	2,400,000	3,100,000.00
FRX15	On 14/03/2015	Spot Bond		6.15500	107.15343		6.15500	107.13578			12,310,000,000.00	2,000,000	1,600,000.00
FRX16	On 15/09/2016	Spot Bond		7.00500	105.63793		7.00500	105.61817			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.48000	106.63013		7.48000	106.60886			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.66500	113.98103		7.66500	113.95762			0.00	0	20,450,000.00
FRX19	On 15/11/2019	Spot Bond		8.21500	105.54278		8.21500	105.51969			0.00	0	900,000.00
FRX23	On 28/02/2023	Spot Bond		10.42500	86.76710		10.42500	87.09274			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.25000	111.74664		9.25000	111.71904			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.95000	100.35183		9.95000	100.32491			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.21000	81.50108		10.21000	81.47892			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45221			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.37464			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28559			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.77000	104.94577		8.77000	104.92116			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.25701			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		100.00000	99.99973		100.00000	99.99966			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.23077			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.23157			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.98555			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		100.00000	79.52070		100.00000	99.99993			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.81213			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.86344			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.79058			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		100.00000	99.99959		100.00000	99.99952			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.24500			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.31771			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.18937		100.00000	3.18232			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.82655			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.23638			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.18200			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.79848			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.64192			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.80061			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.44421			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61143			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12492			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.76833			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.86251			0.00	0	0.00
HILC04	On 24/07/2013	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
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.22318				0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				21,000,000,000,000.00	210,000,000	160,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.76631				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.76631				0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	106.57464				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.11104				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.45552		102.23275	7.45552	102.11466				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	106.06211				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.11668				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.80878		102.22710	7.80878	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	106.44465				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.12393				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.25972		102.22518	8.25972	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	107.80000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.13278				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	108.58778				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	110.55069				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.15323				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.20763				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.21559				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.70500		115.66089	7.70500	110.76785				44,689,000,000.00	5,800,000	36,505,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.69286	1.79000	271.70427				0.00	0	76,425,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		1.77000	138.98459		1.77000	272.15546			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.20000	104.95580		9.20000	100.31163			11,040,000,000.00	1,200,000	12,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.19500	105.00991		9.19500	100.36573			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	109.73489		1.68000	109.71605			1,551,916,800,000.00	923,760,000	791,297,000.00
I2038	On 31/01/2038	Spot Bond		2.15000	108.20209		2.15000	108.18212			485,900,000,000.00	226,000,000	549,500,000.00
I2046	On 31/03/2046	Spot Bond		2.38500	102.87901		2.38500	103.49465			283,815,000,000.00	119,000,000	300,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	109.18508		2.39000	109.16433			119,500,000,000.00	50,000,000	122,316,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.90000			0.00	0	100.00
IBL11	On 12/03/2015	Spot Bond		6.96500	108.94114		6.96500	108.92087			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.16467			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00582			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76390			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.13627			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.85000	104.31528		6.85000	104.29618			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.46500	108.23643		7.46500	108.21487			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.12000	110.70019		8.12000	110.67625			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.78000	103.39074		6.78000	103.37191			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00902			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13020			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.39315		3.87000	110.36761			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.28500	106.26287		7.28500	106.24187			0.00	0	5,300,000.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.82364			0.00	0	2,000,000.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.81175			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.13071		0.72000	125.17473			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.89000	106.69608		1.89000	125.56463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39877			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.35975			0.00	0	200,000.00
IBL39	On 02/04/2018	Spot Bond		7.79000	106.50169		7.79000	106.47945			0.00	0	7,000,000.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82387			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.43447			0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21642			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.33500	99.31834		8.33500	99.29619			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.79500	92.71113		8.79500	92.68945			8,795,000,000.00	1,000,000	1,114,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86399			0.00	0	15,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.92000	86.14794		7.92000	100.01341			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00209		100.00000	0.00209			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.33112		5.00000	101.31745			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.33112		5.00000	101.31745			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.93181		5.00000	99.91818			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.33112		5.00000	101.31745			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.45259		4.00000	101.44167			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.48867			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41941			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.56625			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		8.96500	112.22419		8.96500	112.19730			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48679			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48679			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.44466			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.07513		100.00000	8.05556			0.00	0	0.00
IN01E	On 23/07/2013	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
IN01Q	On 23/07/2014	Spot Bond	100.00000		45.03598	100.00000	44.83793				25,000,000,000,000.00	250,000,000	250,000,000.00
IN02E	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	102.37423				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000		100.00000	0.00000	102.16143				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.96500		103.09991	8.96500	103.07535				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.92502				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.10480				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.28724				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	98.73391				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.54606	100.00000	4.53088				0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.35000		99.53315	5.35000	99.47510				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.45000		99.42104	5.45000	99.36204				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000		99.21484	5.45000	99.15609				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000		99.09740	5.45000	99.03878				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	100.00000		81.83857	100.00000	81.65548				25,000,000,000,000.00	250,000,000	250,000,000.00
INA343	On 22/10/2013	Spot Bond	100.00000		80.57395	100.00000	80.39648				31,400,000,000,000.00	314,000,000	259,000,000.00
IND234	On 21/08/2013	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000		97.44215	5.25000	97.44215				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000		99.83903	5.35000	99.78062				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000		99.73686	5.35000	99.67857				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000		99.63490	5.35000	99.57673				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000		99.31784	5.45000	99.25896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000		87.32057	100.00000	87.11217				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000		99.00950	5.45000	98.95098				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000		98.90714	5.45000	98.84875				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		81.83857	100.00000	81.65548				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		79.34783	100.00000	79.17570				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		78.15846	100.00000	77.99145				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		77.00422	100.00000	76.84211				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		75.88358	100.00000	75.72614				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		74.79508	100.00000	74.64213				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		73.73737	100.00000	73.58871				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		72.70916	100.00000	72.56461				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		71.70923	100.00000	71.56863				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.92655				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.55462				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.63329		104.15653	10.63329	102.72366				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.63329		101.62706	10.63329	101.21597				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.66169				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.18492				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.64777				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.01237	6.50000	101.99454				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.74623				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.47333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85853				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.19796	100.00000	24.13934				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.48669	100.00000	15.44918				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.00252				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.00252				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11070				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.21911				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	94.22318				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84752				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88962				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70932				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.71451				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72118				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.53590				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.52129				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20196				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21522				0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.84752				0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.65397				0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.51169				0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.36465				0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.19055				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.44558				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.44558				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.17097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000		65.37066	100.00000	65.21230				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.58535				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.81866				0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.06686				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.18121				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.18520				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.18791				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.97500		105.08811	7.97500	105.06566				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.57000		104.51552	6.57000	104.49716				0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.02954				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.37000		108.04870	8.37000	108.02463				180,792,000,000.00	21,600,000	7,060,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.36467				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.35472				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.67466				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.14500		105.12520	8.14500	105.10227				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.02352				0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.05799				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.98000		98.24401	2.98000	115.61443				596,000,000.00	200,000	200,000.00
IV019	On 31/03/2028	Spot Bond	3.85500		94.35732	3.85500	126.72130				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.89377				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.48238				0.00	0	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.29474				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.25362			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.90324			0.00	0	100,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.58611			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.12278			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.68000	88.78914		3.68000	89.54420			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.68000	88.71512		3.68000	95.00656			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.97370			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.01149			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67618			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.40500	111.58462		11.40500	111.55100			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.85996			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.85500	93.35595		3.85500	126.72130			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IVA330		On 25/07/2013	Spot Bond	5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IVA331		On 01/08/2013	Spot Bond	5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA332		On 08/08/2013	Spot Bond	5.35000	99.80981		5.35000	99.75144			0.00	0	0.00
IVA333		On 15/08/2013	Spot Bond	5.35000	99.70771		5.35000	99.64945			0.00	0	0.00
IVA334		On 22/08/2013	Spot Bond	5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA335		On 29/08/2013	Spot Bond	5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.45000	99.39153		5.45000	99.33257			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.45000	99.28839		5.45000	99.22954			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.43036			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.93052			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.93014			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.93483			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36389			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66252			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.93539			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.93812			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19923			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.93566			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10266			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.25148			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.99330			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23956			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24131			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24482			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22903			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11024			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.31026			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		95.09044		100.00000	94.84536			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		63.53092		100.00000	63.37532			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		60.01590		100.00000	59.87052			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		61.01425		100.00000	60.82376			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		57.32595		100.00000	57.21719			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.90924			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.10568		100.00000	10.08120			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		37.38541		100.00000	37.29485			0.00	0	150,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.18735			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.08120		100.00000	10.05678			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.19750			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		41.53303		100.00000	41.40336			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.12132			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.94201			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.26000		146.59896		8.26000	146.56672			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.27335			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.08623			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47000		100.75140		8.47000	100.72832			49,126,000,000.00	5,800,000	4,149,000.00
LGL03	On 03/04/2018	Spot Bond	8.52000		67.62531		8.52000	98.99449			0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.37355		8.00000	101.35194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16622				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.21500	100.17974	11.21500	100.14987				219,814,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27956				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88195				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22110				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.74384				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.33087				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.88578				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.19012				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.31844				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.29230				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15522				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.96269				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.68911				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.74589				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.41860				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65220				0.00	1,000,000	1,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.92557				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.18561	100.00000	66.02351				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.62137	100.00000	64.46483				0.00	0	1,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.47516	100.00000	56.33835				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.72470	100.00000	36.63574				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.69143	100.00000	31.61466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.77427	100.00000	22.71910				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.25500		105.97263	8.25500	105.94921				37,973,000,000.00	4,600,000	2,360,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.83092				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.70569				0.00	40,000,000	20,000,000.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.76829				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.90886				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.92368				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.99773				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.35998				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.37799				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.60500		105.35685	7.60500	105.33536				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.32500		104.89432	8.32500	104.87108				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.12500		105.69269	9.12500	105.66706				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.86000		105.48123	5.86000	105.46459				139,761,000,000.00	23,850,000	12,250,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.59297				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.61671				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.14500		106.15124	9.14500	106.12516				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		105.76043	7.11500	105.74034				350,058,000,000.00	49,200,000	25,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.02373				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.53000		102.14631	8.53000	102.12300				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.97880				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.23000		102.10663	8.23000	102.08413				51,026,000,000.00	6,200,000	3,475,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN01U	On 08/10/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.34000		103.90322	6.34000	103.88559				35,504,000,000.00	5,600,000	2,800,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		68.09701	100.00000	67.97020				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.16500		104.28233	7.16500	104.26239				0.00	0	200,000.00
MTN04	On 13/07/2017	Spot Bond	8.17500		106.85957	8.17500	106.83631				22,890,000,000.00	2,800,000	2,072,000.00
MTN05	On 28/10/2013	Spot Bond	5.54500		102.43717	5.54500	102.42183				177,440,000,000.00	32,000,000	8,000,000.00
MTNC17	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.98590				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.97233	100.00000	6.95544				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.18472	100.00000	0.18427				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.30009	100.00000	7.28240				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.38948	100.00000	7.37158				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.79463	100.89771	6.77804				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.88382	100.61875	6.86705				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.16101				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.17278				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.20224				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.22199				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.24358				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.26320				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.27287				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.39096				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.52847				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.18472	100.00000	0.18427				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.18472	100.00000	0.18427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.62000	99.23243		8.62000	99.20967			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.34620			0.00	0	4,600,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.26048			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.96408			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47934			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.04304			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.76500	111.21555		6.76500	111.19544			55,473,000,000.00	8,200,000	7,900,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.14003			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.50500	117.83053		8.50500	117.80387			28,917,000,000.00	3,400,000	1,829,000.00
NBK4	On 28/10/2024	Spot Bond		10.43500	32.71331		10.43500	32.70441			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.21500	106.51803		7.21500	106.49741			137,085,000,000.00	19,000,000	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11263			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.11893			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.64000	103.92910		6.64000	103.91066			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88687			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.41500	107.77971		7.41500	107.75839			508,460,786,800.00	68,571,920	34,285,960.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54855			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.15410			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55362			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19767			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.99625			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	84.14511			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93955			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.92881			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20549			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	80.18505			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.95821			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09690			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.86681			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.37430			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.36755			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64751			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.60957			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.30673			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.58630			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57545			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.57498			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.91500		108.81568		7.91500	108.79273			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	100.00000		9.16975		100.00000	6.86059			180,000,000,000.00	1,800,000,000	1,800,000,000.00
NED6	On 20/09/2013	Spot Bond	5.12000		104.10224		5.12000	104.08775			231,168,000,000.00	45,150,000	22,150,000.00
NED8	On 08/02/2014	Spot Bond	6.12000		105.56994		6.12000	105.55236			14,688,000,000.00	2,400,000	1,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26332			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.62000		116.01989		11.62000	115.98429			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.91479			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.20527			0.00	200,000	300,000.00
NILB10	On 08/12/2016	Spot Bond	2.03000		159.12172		2.03000	159.09297			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.19500		106.10743		8.19500	106.08428			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.69322			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66187			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66187			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.82500		109.80268		8.82500	109.99845			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.12072			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.48711			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06150			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.05095			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.09461			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.02500		109.78965		9.02500	111.56769			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.13828			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09466			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.12078			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22500		109.77705		9.22500	109.96582			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.20807			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15573			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.13822			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.46924			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.17311			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	135.80687	3.94500	135.77530			19,440,960,000.00	4,928,000	32,464,000.00
NRA014		On 30/04/2014	Spot Bond	6.41500	106.18528	6.41500	106.16705			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	7.99500	120.07204	7.99500	120.04633			51,168,000,000.00	6,400,000	8,700,000.00
NRA022		On 31/10/2022	Spot Bond	8.38000	127.45870	8.38000	127.43027			77,096,000,000.00	9,200,000	8,200,000.00
NRA023		On 31/05/2023	Spot Bond	1.92500	167.25625	1.92500	167.22649			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.94000	129.19753	8.94000	129.16666			55,428,000,000.00	6,200,000	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.12837			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.12500			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.92231			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.89875			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98532			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.67263			0.00	0	150,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.57889			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.23208			0.00	0	150,000.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.59152			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.68874	100.00000	17.64589			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	18.96357	100.00000	18.91762			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	19.00770	100.00000	18.96166			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	19.03419	100.00000	18.98808			0.00	0	0.00
OCT1C1		On 18/10/2015	Spot Bond	100.00000	19.66976	100.00000	19.62212			0.00	0	0.00
OCT1D1		On 18/10/2015	Spot Bond	100.00000	20.37597	100.00000	20.32660			0.00	0	0.00
OCT1E1		On 18/10/2015	Spot Bond	100.00000	24.78969	100.00000	24.72964			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.19500	107.82813	6.19500	107.81015			174,699,000,000.00	28,200,000	14,600,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	6.78911	100.00000	6.77267			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.75000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	29.13160		100.00000	29.06102			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.01713			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67704			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34233			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	98.77404		100.00000	98.52207			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.10668			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91652			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47778			0.00	0	170,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19674			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60591			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.59495			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.75305			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66750			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63081			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.60790			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65647			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.70566			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66066			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.63180			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74780			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.69545			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.65966			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.93582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93364			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93266			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93049			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.92114			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.91897			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26478			0.00	0	785,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88673			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.96500	113.03629		5.96500	113.01824			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.74000	93.75974		5.74000	93.74532			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.68000	39.26566		7.68000	39.25757			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	6.07000	119.55261		5.96500	119.76120		152,435,169,120,080.00	25,112,877,944	15,832,170,390.00	
R158		On 15/09/2015	Spot Bond	5.96500	119.78034		5.96500	113.01824			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.86500	88.37119		5.86500	88.35731			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.96500	126.13941		5.96500	126.11926			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.79500	83.58585		5.79500	83.57288			0.00	0	0.00
R179		On 01/08/2013	Spot Bond	5.07000	104.91256		5.07000	99.90286			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.98000	121.50418		7.86000	122.60018		267,805,968,185,280.00	33,559,645,136	14,599,402,693.00	
R187P		On 21/12/2026	Spot Bond	7.60000	36.79335		7.60000	36.78585			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.52000	34.53003		7.52000	34.52306			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.52000	277.91825		1.52000	277.87186		1,258,253,872,000.00	827,798,600	135,997,000.00	
R201		On 21/12/2014	Spot Bond	5.39500	105.30746		5.37000	105.32667		12,179,926,673,915.00	2,257,632,377	1,654,315,922.00	
R202		On 07/12/2033	Spot Bond	2.05000	209.72643		2.05000	209.68842		4,208,104,066,550.00	2,052,733,691	1,510,092,200.00	
R2023		On 28/02/2023	Spot Bond	7.66500	103.67554		7.57000	104.29685		55,636,878,534,825.00	7,258,562,105	5,336,930,605.00	
R203		On 15/09/2017	Spot Bond	6.77500	108.21457		6.67000	108.58165		81,453,895,676,475.00	12,022,715,229	6,305,406,371.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		8.78500	95.46076		8.78500	97.04761			13,168,715,000,000.00	1,499,000,000	1,050,000,000.00
R204	On 21/12/2018	Spot Bond		7.01000	105.14504		6.90500	105.60505			114,919,152,487,520.00	16,393,602,352	7,048,682,244.00
R2048	On 28/02/2048	Spot Bond		8.86000	102.32435		8.86000	102.30024			40,487,468,001,280.00	4,569,691,648	2,536,573,288.00
R205	On 31/03/2014	Spot Bond		100.00000	57.41747		100.00000	57.27838			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.42000	101.15149		5.36000	101.16505			33,192,080,000,000.00	6,124,000,000	2,038,000,000.00
R207	On 15/01/2020	Spot Bond		7.26000	100.16219		7.14500	100.73041			51,459,143,871,960.00	7,088,036,346	4,587,843,205.00
R208	On 31/03/2021	Spot Bond		7.40000	98.38685		7.30000	98.93414			104,418,689,387,400.00	14,110,633,701	9,364,147,141.00
R209	On 31/03/2036	Spot Bond		8.75000	77.50728		8.62500	78.48490			178,164,821,406,250.00	20,361,693,875	7,473,216,316.00
R210	On 31/03/2028	Spot Bond		1.95500	159.09875		1.95500	159.07034			570,860,000,000.00	292,000,000	433,100,000.00
R211	On 31/01/2017	Spot Bond		0.02000	128.19565		0.02000	128.17948			5,540,000,000.00	277,000,000	197,000,000.00
R212	On 31/01/2022	Spot Bond		1.40000	130.37236		1.32000	131.15184			1,404,777,276,000.00	1,003,412,340	861,887,170.00
R213	On 28/02/2031	Spot Bond		8.54500	88.86976		8.43000	89.78724			102,432,859,790,705.00	11,987,461,649	5,395,247,783.00
R214	On 28/02/2041	Spot Bond		8.78500	79.01767		8.78500	78.99921			100,638,424,956,475.00	11,455,711,435	8,277,979,444.00
R224C	On 15/09/2013	Spot Bond		5.13000	99.28831		5.13000	99.27445			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.23000	96.75687		5.23000	96.74329			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.34000	94.17617		5.34000	94.16268			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.02500	90.73137		6.02500	90.71674			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.86500	88.37119		5.86500	88.35731			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.78500	86.02981		5.78500	86.01648			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.79500	83.58585		5.79500	83.57288			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.40500	97.85539		5.40500	97.84121			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.42500	95.27445		5.42500	95.26051			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.37500	92.82182		5.37500	92.80837			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.93500	89.45988		5.93500	89.44559			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.80500	87.14589		5.80500	87.13227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R329C		On 21/06/2016	Spot Bond		5.78500	84.73565	5.78500	84.72245			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond		5.84500	82.19027	5.84500	82.17733			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond		6.64500	77.47394	6.64500	77.46010			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		6.69500	74.82301	6.69500	74.80955			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		6.91000	71.66490	6.91000	71.65160			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		6.89000	69.34398	6.89000	69.33114			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		6.87000	67.11121	6.87000	67.09882			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		6.86000	64.92268	6.86000	64.91071			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.10500	61.75204	7.10500	61.74026			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.08500	59.71891	7.08500	59.70755			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.22000	57.08459	7.22000	57.07353			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.19000	55.22988	7.19000	55.21923			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.16000	53.45093	7.16000	53.44066			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.13000	51.74429	7.13000	51.73438			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.09000	50.15462	7.09000	50.14507			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.05000	48.63260	7.05000	48.62339			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.80000	43.41460	7.80000	43.40552			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.76000	41.96886	7.76000	41.96013			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.72000	40.58693	7.72000	40.57853			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.68000	39.26566	7.68000	39.25757			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.64000	38.00207	7.64000	37.99428			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.60000	36.79335	7.60000	36.78585			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.56000	35.63684	7.56000	35.62962			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.52000	34.53003	7.52000	34.52306			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.00333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24246			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26677			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31123			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.18061			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.05095		100.00000	11.02418			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.53555		100.00000	3.52698			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.87849			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79485			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76046			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87187			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72658			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48803			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81257			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55702			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	92.30375		100.00000	92.07751			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48795			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.71621			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12881			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19267			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33778			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.02505			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.50088			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.03971			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.22036			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RMBI06		On 24/07/2038	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	102.60493			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.68684			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond		0.00000	100.00000	0.00000	99.81295			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.83343			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.83343			0.00	0	0.00
RP010		On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.27502			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.87417			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.30579			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.77841			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.87247			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.18492			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.01839			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond		12.35000	108.49158	12.35000	108.45568			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.97808			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	102.66393			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond		100.00000	13.90142	100.00000	13.86774			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.91059			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.18295			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.18076			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond		100.00000	59.50848	100.00000	59.36432			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	101.31475			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond		5.25000	100.05634	5.25000	100.04226			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond		100.00000	1.05751	100.00000	1.05498			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond		100.00000	5.75684	100.00000	5.74289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.60799	100.00000	10.58229				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.30155	100.00000	11.21780				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.72896				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	99.79920				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.60000		110.21557	8.60000	110.19021				51,600,000,000.00	6,000,000	3,481,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.04637				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.26500		112.17717	7.26500	112.15542				435,900,000,000.00	60,000,000	40,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.24613				0.00	0	400,000.00
SBK14	On 01/12/2017	Spot Bond	8.72000		104.77324	8.72000	104.74881				523,200,000,000.00	60,000,000	24,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.03659				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.73794				0.00	3,000,000	3,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.87932				0.00	5,100,000	5,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.01901				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.01886				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.26500		105.61218	7.26500	105.59170				177,266,000,000.00	24,400,000	12,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.50500		102.03403	8.50500	102.01080				85,050,000,000.00	10,000,000	5,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		133.00589	1.62000	132.98335				324,000,000.00	200,000	500,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000	-0.90120	166.18077				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.42500		116.66619	7.42500	116.64308				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.28500		116.95998	7.28500	116.93724				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		117.10725	7.21500	117.08470				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.07000		103.58806	8.07000	103.56579				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		116.80247	7.36000	116.77953				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.32500		116.87594	7.32500	116.85309				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.66250				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.65606				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71215			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41991			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	98.78439		100.00000	98.52375			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.72000	107.15842		7.72000	107.13636			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.34228			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54459			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56935			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.86570		100.00000	1.86157			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.59042			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.95000	107.76886		8.95000	107.74308			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.51000	105.88871		9.51000	105.86197			2,853,000,000.00	300,000	200,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.42939			0.00	240,000	320,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.57650			0.00	0	16,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.44253			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.14493			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.39500	103.65268		8.39500	103.62951			73,876,000,000.00	8,800,000	4,914,000.00
SBS3	On 25/05/2026	Spot Bond		8.56000	98.59138		8.56000	98.56892			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.00000	99.33144		9.00000	99.30768			18,000,000,000.00	2,000,000	1,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.14500	111.76709		7.14500	111.74577			2,858,000,000.00	400,000	1,701,000.00
SBSI11	On 07/12/2023	Spot Bond		2.05000	132.80497		2.05000	265.91982			410,000,000.00	200,000	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	106.13071		0.72000	125.17473			216,000,000.00	300,000	200,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.18000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.07237	100.00000	6.05766	100.00000	6.05766			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.90707	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.47845	1.29000	122.78870	1.29000	122.78870			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.01237	6.50000	101.99454	6.50000	101.99454			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72854	0.00000	100.72854			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50996	0.00000	100.50996			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97654	0.00000	101.97654			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.77000	100.56850	8.77000	100.54492	8.77000	100.54492			17,540,000,000.00	2,000,000	1,375,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.59905	0.00000	101.59905			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27938	0.00000	100.27938			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.61974	0.00000	100.61974			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56174	0.00000	100.56174			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.93648	0.00000	99.93648			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.03500	104.48174	5.03500	104.46738	5.03500	104.46738			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.26500	110.68296	7.26500	110.66115	7.26500	110.66115			122,052,000,000.00	16,800,000	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.12000	103.41448	8.12000	103.39212	8.12000	103.39212			302,064,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28452	0.00000	101.28452			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.16522	0.00000	101.16522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.33087			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.17414			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.97000		104.97889		7.97000	104.95648			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40245			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15822			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.16488			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.98000		97.63267		8.98000	97.60924			52,084,000,000.00	5,800,000	30,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01746			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58352			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.99990			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.90800		90.31961		8.90800	90.29811			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.97000		90.00629		8.97000	89.98472			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.61500		103.64480		6.61500	103.62638			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.40500		94.53745		8.40500	94.51630			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71707			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.85000		104.35618		7.85000	104.33435			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.86500		117.84743		6.86500	117.82582			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		101.24073		2.43000	101.60730			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.85500		101.12387		7.85500	101.36051			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.70179			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	100.00000		1.75723		100.00000	1.74951			3,500,000,000,000.00	35,000,000	35,000,000.00
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.62538			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.62592			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.52405			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.49490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.33439			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.21131			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.02577			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.71694			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	100.00000		79.34783	100.00000	100.00000				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.92696			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.98560			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.94233			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.84096			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.72633			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.71208			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.68311			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.69702			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.63872			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.52500		115.93531	6.52500	115.91497				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.42000		107.22147	8.42000	107.19731				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		51.65368	100.00000	51.53999				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		36.73965	100.00000	36.65065				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		16.40625	100.00000	16.36651				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.57000		103.71616	6.57000	103.69794				49,932,000,000.00	7,600,000	1,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11574			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94358			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87542			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.83045			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.58770			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		100.00000	99.99980		100.00000	99.99973			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.93813			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.21500	103.90182		7.21500	103.88148			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78841			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.10583			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.14919			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12280			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12652			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.16711		7.83000	100.14620			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12075			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12540			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13284			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12075			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12540			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.58871		7.16000	100.12700			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.13451			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13376			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15154			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14914			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.22116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21298			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72823		8.00000	70.72822			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12800			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.88388		101.06155	5.86950			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.12001			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.31995			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.13673			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.14414			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22189			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12253			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12517			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12706			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12517			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12706			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12800			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12404			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12706			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13741			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.13741			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15243			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.15618			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15149			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22609			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23073			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22887			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.49477			0.00	3,000,000	3,000,000.00
TL15	On 29/04/2015	Spot Bond	7.91500		109.26010		7.91500	109.23693			22,162,000,000.00	2,800,000	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.32000		95.77747		7.32000	95.73462			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.61000		107.73594		7.61000	107.71408			15,562,450,000,000.00	2,045,000,000	1,000,500,000.00
TN20	On 17/09/2020	Spot Bond	8.29000		115.45274		8.29000	115.42726			2,931,851,198,780.00	353,661,182	259,430,705.00
TN23	On 06/11/2023	Spot Bond	8.58500		117.27693		8.58500	117.25014			1,877,206,247,470.00	218,661,182	91,186,477.00
TN25	On 19/08/2025	Spot Bond	8.86000		108.79402		8.86000	108.76797			4,518,600,000,000.00	510,000,000	194,000,000.00
TN27	On 14/11/2027	Spot Bond	8.93500		101.46275		8.93500	101.43865			137,599,000,000.00	15,400,000	9,350,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55798			0.00	300,000	300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49954			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.27451			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.31138			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.31518			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49715			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.87453			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33488			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.34845			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.35656			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.86623		10.00000	99.83951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR31		On 31/12/2099	Spot Bond	9.75000	99.86957		9.75000	99.84350			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.87172		100.00000	9.84628			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.79968			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.10670			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.78374			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.09099			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.59865			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.99760			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.41324			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.78213			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.49224			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	97.71379			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.51078			0.00	0	0.00
TWC013		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
TWC014		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.05041			0.00	0	0.00
TWC015		On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.02123			0.00	0	0.00
TWC016		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.94829			0.00	0	0.00
TWC018		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.28778			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.25067			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.19162			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.14740			0.00	0	0.00
TWCJ03		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.21808			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.17260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.05436			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.14658			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.70000	115.18379		8.70000	115.15713			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.68891			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12069			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37960			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.01000	107.67909		9.01000	107.65331			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	98.54290		100.00000	98.28425			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	97.79400		100.00000	97.55013			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	98.68816		100.00000	98.42913			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.40514			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42884			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.37888			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.42989			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.43209			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48071			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49539			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84966			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.48000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.32500	117.76628		6.32500	117.74636			1,170,125,000,000.00	185,000,000	92,500,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.19330		0.33000	242.16070			19,800,000,000.00	60,000,000	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.36500	105.93484		6.36500	105.91681			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.17500	107.45727		7.17500	107.43669			1,205,400,000,000.00	168,000,000	84,425,000.00
WSP3	On 28/05/2019	Spot Bond		7.46000	108.60895		7.46000	108.58734			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.77000	107.85605		7.77000	107.83372			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP5		On 28/05/2021	Spot Bond	7.84000	108.12330		7.84000	108.10072			235,200,000,000.00	30,000,000	14,000,000.00
Z006		On 31/08/2013	Spot Bond	5.34500	99.47559		5.34500	99.46110			0.00	0	0.00
Z009		On 30/11/2013	Spot Bond	5.40500	98.15407		5.40500	98.13981			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	5.91500	89.36278		5.91500	89.34863			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.39500	96.44306		5.39500	96.42904			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.40500	95.16438		5.40500	95.15059			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.84500	87.93219		5.84500	87.91835			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.38500	93.10185		5.38500	93.08841			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	5.91500	89.34863		5.91500	89.33447			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	6.85000	65.95497		6.85000	65.94290			0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond	100.00000	11.65184		100.00000	11.62974			0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond	100.00000	0.04692		100.00000	0.04683			0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond	100.00000	11.65184		100.00000	11.62974			0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond	100.00000	31.22012		100.00000	31.16089			0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond	100.00000	31.93974		100.00000	31.87915			0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond	100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond	100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	28.39210		100.00000	28.33824			0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond	100.00000	28.39210		100.00000	28.33824			0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	26.87077		100.00000	26.81979			0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	26.87077		100.00000	26.81979			0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	25.28648		100.00000	25.23851			0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	25.28648		100.00000	25.23851			0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	23.84084		100.00000	23.79561			0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	23.84084		100.00000	23.79561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA019		On 21/09/2015	Spot Bond	100.00000	22.43519	100.00000	22.39263			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	22.43519	100.00000	22.39263			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.23892	100.00000	11.21760			0.00	0	0.00

**Total for j-Bonds :** 1,673,665,875,431,880.00 39,209,801,960 04 815 223 089.00

**Grand Total:** 1,673,667,506,139,950.00 39,209,878,269 04 817 339 458.00