



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 26/08/2013	Any day expiry	9.85920	9.85920		9.83560	9.83560		13.39	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,659.21100	1.65921	1,635.61470	1.63561	25.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.01100	0.00001	0.01470	0.00001	25.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,609.21350	1.60921	1,585.61880	1.58562	24.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.01350	0.00001	0.01880	0.00002	24.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,559.21670	1.55922	1,535.62420	1.53562	24.40	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.01670	0.00002	0.02420	0.00002	24.40	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	620.56690	0.62057	598.71970	0.59872	15.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	1.36690	0.00137	3.11970	0.00312	15.04	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	570.99060	0.57099	549.68770	0.54969	14.50	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	1.79060	0.00179	4.08770	0.00409	14.50	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	561.09180	0.56109	539.91630	0.53992	14.40	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	1.89180	0.00189	4.31630	0.00432	14.40	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	551.19940	0.55120	530.15840	0.53016	14.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	1.99940	0.00200	4.55840	0.00456	14.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	359.99620	0.36000	345.01030	0.34501	13.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	10.79620	0.01080	19.41030	0.01941	13.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	280.89250	0.28089	270.45340	0.27045	13.62	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	21.69250	0.02169	34.85340	0.03485	13.62	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	201.89250	0.20189	197.15490	0.19715	13.53	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	42.69250	0.04269	61.55490	0.06155	13.53	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	112.97250	0.11297	115.35670	0.11536	13.40	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	93.77250	0.09377	119.75670	0.11976	13.40	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry			9.86200	9.86200	9.83850	9.83850	13.63	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	330.93750	0.33094	318.22630	0.31823	13.84	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	18.93750	0.01894	29.72630	0.02973	13.84	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	17.50220	0.01750	21.78800	0.02179	16.55	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	455.50220	0.45550	483.28800	0.48329	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.88880	9.88880	9.86550	9.86550	13.95	276,777,623.20	27,989	608,033.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,588.80580	2.58881	2,565.50890	2.56551	24.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00580	0.00001	0.00890	0.00001	24.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,389.14960	1.38915	1,366.06720	1.36607	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.34960	0.00035	0.56720	0.00057	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,189.61320	1.18961	1,166.70040	1.16670	16.25	0.00	0	0.00

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		0.81320	0.00081		1.20040	0.00120	0.813	16.25	0.00	0	12,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.75	Call	1,139.80590	1.13981		1,116.95210	1.11695	1,139.806	15.98	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.75	Put	1.00590	0.00101		1.45210	0.00145	1.006	15.98	0.00	0	0	2,630.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.80	Call	1,090.04520	1.09005		1,067.25870	1.06726	1,090.045	15.71	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.80	Put	1.24520	0.00125		1.75870	0.00176	1.245	15.71	0.00	0	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.85	Call	1,040.34240	1.04034		1,017.63260	1.01763	1,040.342	15.45	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	8.85	Put	1.54240	0.00154		2.13260	0.00213	1.542	15.45	0.00	0	0	2,193.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.00	Call	891.99000	0.89199		870.02290	0.87002	891.990	14.82	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.00	Put	3.19000	0.00319		4.52290	0.00452	3.190	14.82	0.00	0	0	6,202.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.20	Call	697.32880	0.69733		677.15230	0.67715	697.329	14.10	0.00	0	0	12,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.20	Put	8.52880	0.00853		11.65230	0.01165	8.529	14.10	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Call	602.42560	0.60243		583.71100	0.58371	602.426	13.75	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Put	13.62560	0.01363		18.21100	0.01821	13.626	13.75	0.00	0	0	75,438.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.35	Call	555.91140	0.55591		538.11260	0.53811	555.911	13.57	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.35	Put	17.11140	0.01711		22.61260	0.02261	17.111	13.57	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.40	Call	510.19150	0.51019		494.78470	0.49478	510.192	13.39	0.00	0	0	400.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.40	Put	21.39150	0.02139		29.28470	0.02928	21.392	13.39	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.50	Call	425.23940	0.42524		412.59620	0.41260	425.239	13.50	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.50	Put	36.43940	0.03644		47.09620	0.04710	36.439	13.50	0.00	0	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.55	Call	385.25440	0.38525		374.06030	0.37406	385.254	13.56	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.55	Put	46.45440	0.04645		58.56030	0.05856	46.454	13.56	0.00	0	0	47,100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.64	Call	318.16000	0.31816		309.56820	0.30957	318.160	13.66	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.64	Put	69.36000	0.06936		84.06820	0.08407	69.360	13.66	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.65	Call	311.12200	0.31112		302.81360	0.30281	311.122	13.67	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.65	Put	72.32200	0.07232		87.31360	0.08731	72.322	13.67	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.66	Call	304.16990	0.30417		296.14290	0.29614	304.170	13.68	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.66	Put	75.36990	0.07537		90.64290	0.09064	75.370	13.68	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.70	Call	277.25230	0.27725		270.32360	0.27032	277.252	13.73	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.70	Put	88.45230	0.08845		104.82360	0.10482	88.452	13.73	0.00	0	0	3,201.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Call	245.65550	0.24566		240.02990	0.24003	245.655	13.78	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Put	106.85550	0.10686		124.52990	0.12453	106.855	13.78	0.00	0	0	1,600.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Call	216.39530	0.21640		211.97500	0.21198	216.395	13.84	0.00	0	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Put	127.59530	0.12760		146.47500	0.14648	127.595	13.84	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Call	189.50150	0.18950		186.17400	0.18617	189.502	13.89	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Put	150.70150	0.15070		170.67400	0.17067	150.701	13.89	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Call	164.97250	0.16497		165.02450	0.16502	164.973	13.95	0.00	0	0	2,830.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Put	176.17250	0.17617		199.52450	0.19952	176.173	13.95	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Call	127.51440	0.12751		128.99900	0.12900	127.514	14.46	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Put	238.71440	0.23871		263.49900	0.26350	238.714	14.46	0.00	0	0	22,194.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Call	108.95950	0.10896		110.99950	0.11100	108.960	14.76	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Put	280.15950	0.28016		305.49950	0.30550	280.160	14.76	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Call	98.03820	0.09804		100.34390	0.10034	98.038	14.97	0.00	0	0	1.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Put	309.23820	0.30924		334.84390	0.33484	309.238	14.97	0.00	0	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Call	92.97930	0.09298		95.38820	0.09539	92.979	15.07	0.00	0	0	2,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Put	324.17930	0.32418		349.88820	0.34989	324.179	15.07	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Call	85.86020	0.08586		88.39520	0.08840	85.860	15.22	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Put	347.06020	0.34706		372.89520	0.37290	347.060	15.22	0.00	0	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Call	75.16390	0.07516		77.83460	0.07783	75.164	15.47	0.00	0	0	500.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Put	386.36390	0.38636		412.33460	0.41233	386.364	15.47	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Call	62.37850	0.06238		65.11200	0.06511	62.379	15.83	0.00	0	0	15,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Put	443.57850	0.44358		469.61200	0.46961	443.578	15.83	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	57.59180	0.05759		60.31760	0.06032	57.592	15.98	0.00	0	0	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	468.79180	0.46879		494.81760	0.49482	468.792	15.98	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Call	54.61080	0.05461		57.32040	0.05732	54.611	16.08	0.00	0	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Put	485.81080	0.48581		511.82040	0.51182	485.811	16.08	0.00	0	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Call	44.18540	0.04419		47.19320	0.04719	44.185	16.49	0.00	0	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Put	555.38540	0.55539		581.69320	0.58169	555.385	16.49	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	34.62570	0.03463	37.43770	0.03744	34.626	17.09	0.00	0	5,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	645.82570	0.64583	671.93770	0.67194	645.826	17.09	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	27.33630	0.02734	29.89650	0.02990	27.336	17.69	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	738.53630	0.73854	764.39650	0.76440	738.536	17.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	24.36230	0.02436	26.78790	0.02679	24.362	17.99	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	785.56230	0.78556	811.28790	0.81129	785.562	17.99	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	21.75760	0.02176	24.04820	0.02405	21.758	18.29	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	832.95760	0.83296	858.54820	0.85855	832.958	18.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	19.47320	0.01947	21.62980	0.02163	19.473	18.60	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	880.67320	0.88067	906.12980	0.90613	880.673	18.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	17.46700	0.01747	19.49300	0.01949	17.467	18.90	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	928.66700	0.92867	953.99300	0.95399	928.667	18.90	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	11.35580	0.01136	12.89720	0.01290	11.356	20.03	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,122.55580	1.12256	1,147.39720	1.14740	1,122.556	20.03	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	6.14780	0.00615	7.27440	0.00727	6.148	21.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,417.34780	1.41735	1,441.77440	1.44177	1,417.348	21.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	3.56750	0.00357	4.38340	0.00438	3.568	23.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,714.76750	1.71477	1,738.88340	1.73888	1,714.768	23.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	2.21250	0.00221	2.18210	0.00218	2.213	24.83	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	2,013.41250	2.01341	2,036.68210	2.03668	2,013.413	24.83	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.45460	0.00045	0.46270	0.00046	0.455	23.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,361.65460	2.36165	2,384.96270	2.38496	2,361.655	23.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	0.12180	0.00012	0.12820	0.00013	0.122	23.27	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,611.32180	2.61132	2,634.62820	2.63463	2,611.322	23.27	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry			9.89870	9.89870	9.87550	9.87550		14.09	0.00	0	0.00
\$ / R	On	23/09/2013	9.28	Call	635.71840		0.63572	617.25210	0.61725	635.718	13.76	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	17.01840		0.01702	21.75210	0.02175	17.018	13.76	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	626.46980		0.62647	608.15060	0.60815	626.470	13.73	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	17.76980		0.01777	22.65060	0.02265	17.770	13.73	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Call	617.25050		0.61725	599.08180	0.59908	617.251	13.70	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	18.55050		0.01855	23.58180	0.02358	18.550	13.70	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	608.06210		0.60806	590.04710	0.59005	608.062	13.68	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	19.36210		0.01936	24.54710	0.02455	19.362	13.68	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	197.72400		0.19772	195.05400	0.19505	197.724	14.07	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	179.02400		0.17902	199.55400	0.19955	179.024	14.07	0.00	0	0.00	
\$ / R	On	26/09/2013		Any day expiry			9.90290	9.90290	9.87970	9.87970		14.18	0.00	0	0.00
\$ / R	On	26/09/2013	8.20	Call	1,703.23430		1.70323	1,680.15020	1.68015	1,703.234	18.62	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	0.33430		0.00033	0.45020	0.00045	0.334	18.62	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	1,653.29270		1.65329	1,630.22810	1.63023	1,653.293	18.34	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	0.39270		0.00039	0.52810	0.00053	0.393	18.34	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	1,603.36170		1.60336	1,580.31990	1.58032	1,603.362	18.06	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	0.46170		0.00046	0.61990	0.00062	0.462	18.06	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.24	Call	679.26320		0.67926	660.35670	0.66036	679.263	13.89	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	16.36320		0.01636	20.65670	0.02066	16.363	13.89	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Call	669.96960		0.66997	651.19480	0.65119	669.970	13.87	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	17.06960		0.01707	21.49480	0.02149	17.070	13.87	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	660.70300		0.66070	642.06280	0.64206	660.703	13.85	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	17.80300		0.01780	22.36280	0.02236	17.803	13.85	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Call	444.52970		0.44453	432.13170	0.43213	444.530	13.65	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	51.62970		0.05163	62.43170	0.06243	51.630	13.65	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Call	413.83480		0.41383	402.38190	0.40238	413.835	13.70	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Put	60.93480		0.06093	72.68190	0.07268	60.935	13.70	0.00	0	500.00	
\$ / R	On	26/09/2013	9.60	Call	377.07610		0.37708	366.79670	0.36680	377.076	13.77	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	74.17610		0.07418	87.09670	0.08710	74.176	13.77	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	309.28940		0.30929	301.26200	0.30126	309.289	13.91	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	106.38940		0.10639	121.56200	0.12156	106.389	13.91	0.00	0	0.00	
\$ / R	On	26/09/2013	10.44	Call	59.50390		0.05950	61.52140	0.06152	59.504	16.67	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	596.60390	0.59660	621.82140	0.62182	596.604	16.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.93960	9.93960	9.91650	9.91650		14.45	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	602.15650	0.60216	587.19030	0.58719	602.157	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	52.55650	0.05256	60.69030	0.06069	52.556	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	593.81800	0.59382	579.00610	0.57901	593.818	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	54.21800	0.05422	62.50610	0.06251	54.218	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	585.52200	0.58552	571.24110	0.57124	585.522	13.51	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	55.92200	0.05592	64.74110	0.06474	55.922	13.51	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	537.49840	0.53750	525.85590	0.52586	537.498	13.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	67.89840	0.06790	79.35590	0.07936	67.898	13.50	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	202.82860	0.20283	202.22670	0.20223	202.829	14.94	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	333.22860	0.33323	355.72670	0.35573	333.229	14.94	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.94380	9.94380	9.92070	9.92070		14.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	530.06550	0.53007	519.31560	0.51932	530.066	13.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	76.26550	0.07627	88.61560	0.08862	76.266	13.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	522.67090	0.52267	512.11780	0.51212	522.671	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	78.87090	0.07887	91.41780	0.09142	78.871	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	515.33640	0.51534	504.97800	0.50498	515.336	13.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	81.53640	0.08154	94.27800	0.09428	81.536	13.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	486.60810	0.48661	477.02540	0.47703	486.608	13.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	92.80810	0.09281	106.32540	0.10633	92.808	13.72	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	200.72020	0.20072	200.70610	0.20071	200.720	15.10	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	356.92020	0.35692	380.00610	0.38001	356.920	15.10	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.94800	9.94800	9.92480	9.92480		14.44	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,699.64920	1.69965	1,676.91650	1.67692	1,699.649	16.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.64920	0.00165	2.11650	0.00212	1.649	16.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,649.91700	1.64992	1,627.25070	1.62725	1,649.917	16.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.91700	0.00192	2.45070	0.00245	1.917	16.49	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	582.33490	0.58233	569.79810	0.56980	582.335	13.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	64.33490	0.06433	74.99810	0.07500	64.335	13.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	574.23060	0.57423	562.28060	0.56228	574.231	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	66.23060	0.06623	77.48060	0.07748	66.231	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	566.18960	0.56619	554.81930	0.55482	566.190	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	68.18960	0.06819	80.01930	0.08002	68.190	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	458.37230	0.45837	449.91730	0.44992	458.372	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	110.37230	0.11037	125.11730	0.12512	110.372	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	394.29640	0.39430	387.60580	0.38761	394.296	13.95	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	146.29640	0.14630	162.80580	0.16281	146.296	13.95	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.94940	9.94940	9.92620	9.92620		14.46	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	495.37240	0.49537	486.15210	0.48615	495.372	13.67	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	95.97240	0.09597	109.95210	0.10995	95.972	13.67	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	97.34520	0.09735	99.66600	0.09967	97.345	17.10	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	747.94520	0.74795	773.46600	0.77347	747.945	17.10	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.99000	9.99000	9.96710	9.96710		14.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,694.69070	1.69469	1,672.96120	1.67296	1,694.691	16.06	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	4.69070	0.00469	5.86120	0.00586	4.691	16.06	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	650.11110	0.65011	638.91890	0.63892	650.111	13.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	90.11110	0.09011	101.81890	0.10182	90.111	13.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	642.30390	0.64230	631.26230	0.63126	642.304	13.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	92.30390	0.09230	104.16230	0.10416	92.304	13.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	634.53760	0.63454	623.67020	0.62367	634.538	13.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	94.53760	0.09454	106.57020	0.10657	94.538	13.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	561.84810	0.56185	555.14140	0.55514	561.848	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	121.84810	0.12185	138.04140	0.13804	121.848	13.76	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	466.66620	0.46667	462.33870	0.46234	466.666	14.09	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	176.66620	0.17667	195.23870	0.19524	176.666	14.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	124.34430	0.12434	127.43700	0.12744	124.344	17.55	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	884.34430	0.88434	910.33700	0.91034	884.344	17.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.01250	10.01250	9.99000	9.99000		14.84	5,296,612.50	529	91,006.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,613.41660	2.61342	2,591.14510	2.59115	2,613.417	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.91660	0.00092	1.14510	0.00115	0.917	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,016.07620	2.01608	1,994.48850	1.99449	2,016.076	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	3.57620	0.00358	4.48850	0.00449	3.576	17.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,283.15490	1.28315	1,264.57440	1.26457	1,283.155	14.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	20.65490	0.02065	24.57440	0.02457	20.655	14.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,141.28440	1.14128	1,123.85710	1.12386	1,141.284	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	28.78440	0.02878	33.85710	0.03386	28.784	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,115.19450	1.11519	1,098.00810	1.09801	1,115.194	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	30.59450	0.03059	35.90810	0.03591	30.594	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,068.70740	1.06871	1,051.97710	1.05198	1,068.707	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	34.10740	0.03411	39.87710	0.03988	34.107	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,048.27730	1.04828	1,031.75680	1.03176	1,048.277	14.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	35.77730	0.03578	41.75680	0.04176	35.777	14.16	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,023.17520	1.02318	1,007.01400	1.00701	1,023.175	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	38.57520	0.03858	44.91400	0.04491	38.575	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	872.58630	0.87259	858.91820	0.85892	872.586	14.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	60.08630	0.06009	68.91820	0.06892	60.086	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	708.68550	0.70869	698.44100	0.69844	708.686	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	96.18550	0.09619	108.44100	0.10844	96.185	13.85	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	598.12830	0.59813	590.70930	0.59071	598.128	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	135.62830	0.13563	150.70930	0.15071	135.628	13.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	565.41940	0.56542	558.95320	0.55895	565.419	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	152.91940	0.15292	168.95320	0.16895	152.919	13.98	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	509.81820	0.50982	505.00460	0.50500	509.818	14.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	187.31820	0.18732	205.00460	0.20500	187.318	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	503.89930	0.50390	499.26520	0.49927	503.899	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	191.39930	0.19140	209.26520	0.20927	191.399	14.20	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	447.56670	0.44757	444.63780	0.44464	447.567	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	235.06670	0.23507	254.63780	0.25464	235.067	14.41	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	421.32210	0.42132	419.18760	0.41919	421.322	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	258.82210	0.25882	279.18760	0.27919	258.822	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	350.02620	0.35003	350.02030	0.35002	350.026	14.84	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	337.52620	0.33753	360.02030	0.36002	337.526	14.84	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	311.41610	0.31142	312.29040	0.31229	311.416	15.18	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	398.91610	0.39892	422.29040	0.42229	398.916	15.18	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	255.52670	0.25553	257.48350	0.25748	255.527	15.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	513.02670	0.51303	537.48350	0.53748	513.027	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	246.81690	0.24682	248.91870	0.24892	246.817	15.87	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	534.31690	0.53432	558.91870	0.55892	534.317	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	220.02980	0.22003	222.52330	0.22252	220.030	16.21	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	607.52980	0.60753	632.52330	0.63252	607.530	16.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	185.93450	0.18593	188.78820	0.18879	185.935	16.74	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	723.43450	0.72343	748.78820	0.74879	723.434	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	176.11070	0.17611	179.02970	0.17903	176.111	16.92	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	763.61070	0.76361	789.02970	0.78903	763.611	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	158.25440	0.15825	161.24980	0.16125	158.254	17.29	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	845.75440	0.84575	871.24980	0.87125	845.754	17.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	142.54200	0.14254	145.55480	0.14555	142.542	17.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	930.04200	0.93004	955.55480	0.95555	930.042	17.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	136.79660	0.13680	139.80290	0.13980	136.797	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	964.29660	0.96430	989.80290	0.98980	964.297	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	116.51790	0.11652	119.44130	0.11944	116.518	18.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,104.01790	1.10402	1,129.44130	1.12944	1,104.018	18.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	96.20170	0.09620	98.97410	0.09897	96.202	19.13	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,283.70170	1.28370	1,308.97410	1.30897	1,283.702	19.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	83.92530	0.08393	86.54600	0.08655	83.925	19.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,421.42530	1.42143	1,446.54600	1.44655	1,421.425	19.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	73.67170	0.07367	76.12730	0.07613	73.672	20.23	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,561.17170	1.56117	1,586.12730	1.58613	1,561.172	20.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	62.52460	0.06252	64.75350	0.06475	62.525	20.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,750.02460	1.75002	1,774.75350	1.77475	1,750.025	20.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	49.89120	0.04989	51.79550	0.05180	49.891	22.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,037.39120	2.03739	2,061.79550	2.06180	2,037.391	22.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	47.44670	0.04745	49.27000	0.04927	47.447	24.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,384.94670	2.38495	2,409.27000	2.40927	2,384.947	24.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	46.84650	0.04685	48.64240	0.04864	46.846	25.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,534.34650	2.53435	2,558.64240	2.55864	2,534.346	25.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.02650	10.02650	10.00430	10.00430		14.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	618.76220	0.61876	611.66900	0.61167	618.762	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	142.26220	0.14226	157.36900	0.15737	142.262	13.87	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	592.63910	0.59264	586.27680	0.58628	592.639	13.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	156.13910	0.15614	171.97680	0.17198	156.139	13.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	586.23480	0.58623	580.05160	0.58005	586.235	13.97	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	159.73480	0.15973	175.75160	0.17575	159.735	13.97	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	579.88070	0.57988	573.87590	0.57388	579.881	13.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	163.38070	0.16338	179.57590	0.17958	163.381	13.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	151.44440	0.15144	154.46440	0.15446	151.444	17.72	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	964.94440	0.96494	990.16440	0.99016	964.944	17.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.07710	10.07710	10.05590	10.05590		15.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	396.20980	0.39621	397.30800	0.39731	396.210	15.23	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	439.10980	0.43911	461.40800	0.46141	439.110	15.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	275.26780	0.27527	277.94440	0.27794	275.268	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	708.16780	0.70817	732.04440	0.73204	708.168	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	272.77210	0.27277	275.46920	0.27547	272.772	16.49	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	715.67210	0.71567	739.56920	0.73957	715.672	16.49	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	270.30020	0.27030	273.01690	0.27302	270.300	16.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	723.20020	0.72320	747.11690	0.74712	723.200	16.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.12190	10.12190	10.10130	10.10130		15.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,112.46770	1.11247	1,100.21550	1.10022	1,112.468	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	80.56770	0.08057	88.91550	0.08892	80.568	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,103.69690	1.10370	1,091.54900	1.09155	1,103.697	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	81.79690	0.08180	90.24900	0.09025	81.797	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,095.34190	1.09534	1,083.32640	1.08333	1,095.342	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	83.44190	0.08344	92.02640	0.09203	83.442	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.14720	10.14720	10.12680	10.12680		15.43	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,457.38370	2.45738	2,438.29340	2.43829	2,457.384	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	10.18370	0.01018	11.49340	0.01149	10.184	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,969.43500	1.96944	1,951.39280	1.95139	1,969.435	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	22.23500	0.02224	24.59280	0.02459	22.235	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,496.46170	1.49646	1,481.08200	1.48108	1,496.462	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	49.26170	0.04926	54.28200	0.05428	49.262	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,013.86200	1.01386	1,003.81010	1.00381	1,013.862	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	116.66200	0.11666	127.01010	0.12701	116.662	14.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	764.98890	0.76499	759.95660	0.75996	764.989	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	207.78890	0.20779	223.15660	0.22316	207.789	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	758.24320	0.75824	753.36460	0.75336	758.243	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	211.04320	0.21104	226.56460	0.22656	211.043	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	751.53470	0.75153	746.80700	0.74681	751.535	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	214.33470	0.21433	230.00700	0.23001	214.335	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	696.14200	0.69614	692.65450	0.69265	696.142	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	248.94200	0.24894	265.85450	0.26585	248.942	14.31	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	668.24580	0.66825	665.37150	0.66537	668.246	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	271.04580	0.27105	288.57150	0.28857	271.046	14.44	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	443.23270	0.44323	444.87950	0.44488	443.233	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	546.03270	0.54603	568.07950	0.56808	546.033	15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	409.49940	0.40950	411.59850	0.41160	409.499	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	612.29940	0.61230	634.79850	0.63480	612.299	16.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	393.73640	0.39374	396.02830	0.39603	393.736	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	646.53640	0.64654	669.22830	0.66923	646.536	16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	364.28600	0.36429	366.90280	0.36690	364.286	16.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	717.08600	0.71709	740.10280	0.74010	717.086	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	337.40560	0.33741	340.27490	0.34027	337.406	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	790.20560	0.79021	813.47490	0.81347	790.206	16.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	324.86440	0.32486	327.83590	0.32784	324.864	16.88	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	827.66440	0.82766	851.03590	0.85104	827.664	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	280.82320	0.28082	284.06050	0.28406	280.823	17.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	983.62320	0.98362	1,007.26050	1.00726	983.623	17.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	252.75630	0.25276	256.07960	0.25608	252.756	17.93	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,105.55630	1.10556	1,129.27960	1.12928	1,105.556	17.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	236.09270	0.23609	239.43210	0.23943	236.093	18.24	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,188.89270	1.18889	1,212.63210	1.21263	1,188.893	18.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	228.31300	0.22831	231.65040	0.23165	228.313	18.39	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,231.11300	1.23111	1,254.85040	1.25485	1,231.113	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	213.38590	0.21339	216.71960	0.21672	213.386	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,316.18590	1.31619	1,339.91960	1.33992	1,316.186	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	181.42700	0.18143	184.67450	0.18467	181.427	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,534.22700	1.53423	1,557.87450	1.55787	1,534.227	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	155.79650	0.15580	158.88000	0.15888	155.796	20.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,758.59650	1.75860	1,782.08000	1.78208	1,758.596	20.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	135.13300	0.13513	138.01630	0.13802	135.133	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,987.93300	1.98793	2,011.21630	2.01122	1,987.933	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	120.65050	0.12065	123.32270	0.12332	120.650	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,223.45050	2.22345	2,246.52270	2.24652	2,223.450	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	117.54610	0.11755	120.03620	0.12004	117.546	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,470.34610	2.47035	2,493.23620	2.49324	2,470.346	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	115.96020	0.11596	118.31470	0.11831	115.960	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,668.76020	2.66876	2,691.51470	2.69151	2,668.760	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	115.20920	0.11521	117.46740	0.11747	115.209	24.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,818.00920	2.81801	2,840.66740	2.84067	2,818.009	24.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	114.78530	0.11479	116.95150	0.11695	114.785	25.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,967.58530	2.96759	2,990.15150	2.99015	2,967.585	25.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	51.77740	0.05178	53.25850	0.05326	51.777	26.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,154.57740	4.15458	4,176.45850	4.17646	4,154.577	26.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	42.57680	0.04258	43.91360	0.04391	42.577	26.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,395.37680	4.39538	4,417.11360	4.41711	4,395.377	26.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.15020	10.15020	10.12980	10.12980	15.44	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,149.87430	1.14987	1,136.63760	1.13664	1,149.874	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	89.67430	0.08967	96.83760	0.09684	89.674	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,141.18630	1.14119	1,128.02800	1.12803	1,141.186	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	90.98630	0.09099	98.22800	0.09823	90.986	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,132.51380	1.13251	1,119.87680	1.11988	1,132.514	14.28	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	92.31380	0.09231	100.07680	0.10008	92.314	14.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.25280	10.25280	10.23280	10.23280	15.80	0.00	0	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	707.20430	0.70720	706.07500	0.70608	707.204	15.03	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	394.40430	0.39440	413.27500	0.41328	394.404	15.03	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	702.42600	0.70243	701.39340	0.70139	702.426	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	399.62600	0.39963	418.59340	0.41859	399.626	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	697.68130	0.69768	696.74820	0.69675	697.681	15.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	404.88130	0.40488	423.94820	0.42395	404.881	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.28120	10.28120	10.26120	10.26120		15.96	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,883.33540	1.88334	1,867.66510	1.86767	1,883.335	15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	52.13540	0.05214	56.46510	0.05647	52.135	15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,610.45550	1.61046	1,596.63730	1.59664	1,610.455	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	79.25550	0.07926	85.43730	0.08544	79.256	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,391.58070	1.39158	1,379.66380	1.37966	1,391.581	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	110.38070	0.11038	118.46380	0.11846	110.381	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,223.44640	1.22345	1,213.27760	1.21328	1,223.446	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	142.24640	0.14225	152.07760	0.15208	142.246	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	943.03800	0.94304	936.70060	0.93670	943.038	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	251.83800	0.25184	265.50060	0.26550	251.838	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	936.51100	0.93651	930.27210	0.93027	936.511	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	255.31100	0.25531	269.07210	0.26907	255.311	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	930.01740	0.93002	923.87050	0.92387	930.017	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	258.81740	0.25882	272.67050	0.27267	258.817	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	842.28100	0.84228	837.44810	0.83745	842.281	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	311.08100	0.31108	326.24810	0.32625	311.081	14.67	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	812.39770	0.81240	811.06640	0.81107	812.398	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	331.19770	0.33120	349.86640	0.34987	331.198	14.70	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	433.55380	0.43355	436.81830	0.43682	433.554	17.21	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	952.35380	0.95235	975.61830	0.97562	952.354	17.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	280.33330	0.28033	284.24120	0.28424	280.333	19.24	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,599.13330	1.59913	1,623.04120	1.62304	1,599.133	19.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	241.91950	0.24192	245.83420	0.24583	241.920	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,860.71950	1.86072	1,884.63420	1.88463	1,860.720	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	210.93580	0.21094	214.76750	0.21477	210.936	20.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,129.73580	2.12974	2,153.56750	2.15357	2,129.736	20.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	194.07060	0.19407	200.54730	0.20055	194.071	21.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,412.87060	2.41287	2,439.34730	2.43935	2,412.871	21.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	187.35280	0.18735	193.53880	0.19354	187.353	23.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,806.15280	2.80615	2,832.33880	2.83234	2,806.153	23.63	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.43380	10.43380	10.41340	10.41340		16.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,571.37690	2.57138	2,553.28580	2.55329	2,571.377	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	37.57690	0.03758	39.88580	0.03989	37.577	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,098.65810	2.09866	2,083.29390	2.08329	2,098.658	15.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	64.85810	0.06486	69.89390	0.06989	64.858	15.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,657.73220	1.65773	1,644.87250	1.64487	1,657.732	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	123.93220	0.12393	131.47250	0.13147	123.932	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	942.85510	0.94286	938.86030	0.93886	942.855	15.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	409.05510	0.40906	425.46030	0.42546	409.055	15.13	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	765.45560	0.76546	766.36880	0.76637	765.456	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	621.65560	0.62166	642.96880	0.64297	621.656	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	761.50590	0.76151	762.46860	0.76247	761.506	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	627.70590	0.62771	649.06860	0.64907	627.706	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	757.58550	0.75759	758.59710	0.75860	757.586	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	633.78550	0.63379	655.19710	0.65520	633.786	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	547.89230	0.54789	550.00810	0.55001	547.892	17.49	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,064.09230	1.06409	1,086.60810	1.08661	1,064.092	17.49	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	330.26150		0.33026		333.26940	0.33327	330.262	20.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,996.46150		1.99646	2,019.86940	2.01987	1,996.461		20.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	277.15690		0.27716	283.29990	0.28330	277.157		21.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,443.35690		2.44336	2,469.89990	2.46990	2,443.357		21.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	263.18290		0.26318	268.77120	0.26877	263.183		23.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,979.38290		2.97938	3,005.37120	3.00537	2,979.383		23.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.58440		10.58440	10.56170	10.56170			16.79	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,636.86310		2.63686	2,616.99660	2.61700	2,636.863		16.32	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	52.46310		0.05246	55.29660	0.05530	52.463		16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,217.49490		2.21749	2,199.06970	2.19907	2,217.495		15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	83.09490		0.08309	87.36970	0.08737	83.095		15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,171.72230		2.17172	2,154.96480	2.15496	2,171.722		15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	87.32230		0.08732	93.26480	0.09326	87.322		15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,127.68390		2.12768	2,111.16580	2.11117	2,127.684		15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	93.28390		0.09328	99.46580	0.09947	93.284		15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,294.22440		1.29422	1,286.36250	1.28636	1,294.224		14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	309.82440		0.30982	324.66250	0.32466	309.824		14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,063.11710		1.06312	1,056.85820	1.05686	1,063.117		15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	478.71710		0.47872	495.15820	0.49516	478.717		15.51	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	679.56650		0.67957	679.35010	0.67935	679.566		17.56	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,095.16650		1.09517	1,117.65010	1.11765	1,095.166		17.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.21220		11.21220	11.18010	11.18010			17.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,311.77790		2.31178	2,286.62200	2.28662	2,311.778		15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	249.57790		0.24958	256.52200	0.25652	249.578		15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,274.41640		2.27442	2,249.55810	2.24956	2,274.416		15.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	262.21640		0.26222	269.45810	0.26946	262.216		15.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,237.46490		2.23746	2,212.91400	2.21291	2,237.465		15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	275.26490		0.27526	282.81400	0.28281	275.265		15.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.88880		9.88880	9.86550	9.86550			13.95	296,664.00	30	622.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	100,063.11790		1.00063	97,811.41840	0.97811	100,063.118		15.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	183.11790		0.00183	261.41840	0.00261	183.118		15.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	99,071.15040		0.99071	96,824.99000	0.96825	99,071.150		15.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	191.15040		0.00191	274.99000	0.00275	191.150		15.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	98,081.29770		0.98081	95,839.20940	0.95839	98,081.298		15.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	201.29770		0.00201	289.20940	0.00289	201.298		15.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	34,716.47230		0.34716	33,742.51590	0.33743	34,716.472		13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	5,836.47230		0.05836	7,192.51590	0.07193	5,836.472		13.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	5,043.13060		0.05043	5,310.64490	0.05311	5,043.131		16.23	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	51,163.13060		0.51163	53,760.64490	0.53761	51,163.131		16.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.01250		10.01250	9.99000	9.99000			14.84	0.00	0	15.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	63,960.09750		0.63960	63,102.67380	0.63103	63,960.098		13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	11,710.09750		0.11710	13,102.67380	0.13103	11,710.098		13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	63,212.21260		0.63212	62,373.61510	0.62374	63,212.213		13.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	11,962.21260		0.11962	13,373.61510	0.13374	11,962.213		13.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	62,522.18610		0.62522	61,702.99420	0.61703	62,522.186		13.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	12,272.18610		0.12272	13,702.99420	0.13703	12,272.186		13.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	26,151.47250		0.26151	26,337.06230	0.26337	26,151.473		15.70	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	49,901.47250		0.49901	52,337.06230	0.52337	49,901.473		15.70	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	23,300.45800		0.23300	23,531.94260	0.23532	23,300.458		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	57,050.45800		0.57050	59,531.94260	0.59532	57,050.458		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	13,540.57370		0.13541	13,840.94710	0.13841	13,540.574		17.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	97,290.57370		0.97291	99,840.94710	0.99841	97,290.574		17.85	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.14720		10.14720	10.12680	10.12680			15.43	0.00	0	5.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	70,991.16380		0.70991	73,289.99800	0.73290	70,991.164		16.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	36,711.16380		0.36711	36,969.99800	0.36970	36,711.164		16.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,428.60070		0.36429	36,690.28100	0.36690	36,428.601		16.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	71,708.60070	0.71709	74,010.28100	0.74010	71,708.601	16.44	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	36,148.60970	0.36149	36,413.06410	0.36413	36,148.610	16.47	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	72,428.60970	0.72429	74,733.06410	0.74733	72,428.610	16.47	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future				15.29920	15.29920	15.34700	15.34700		13.75	13,769,280.00	900	31,095.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	620.72770	0.62073	670.02740	0.67003	620.728	13.29	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	61.52770	0.06153	63.02740	0.06303	61.528	13.29	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	612.73570	0.61274	661.97010	0.66197	612.736	13.30	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	63.53570	0.06354	64.97010	0.06497	63.536	13.30	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	604.79070	0.60479	653.95710	0.65396	604.791	13.31	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	65.59070	0.06559	66.95710	0.06696	65.591	13.31	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future				15.48150	15.48150	15.53110	15.53110		13.88	0.00	0	7,607.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	825.97220	0.82597	868.43750	0.86844	825.972	13.44	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	234.47220	0.23447	227.33750	0.22734	234.472	13.44	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	819.44170	0.81944	861.78070	0.86178	819.442	13.45	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	237.94170	0.23794	230.68070	0.23068	237.942	13.45	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	812.94110	0.81294	855.15900	0.85516	812.941	13.45	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	241.44110	0.24144	234.05900	0.23406	241.441	13.45	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future				15.68130	15.68130	15.73560	15.73560		14.41	0.00	0	1,950.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	41.61770	0.04162	40.91540	0.04092	41.618	16.19	0	0.00	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	2,872.91770	2.87292	2,926.51540	2.92652	2,872.918	16.19	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	2,729.25970	2.72926	2,782.82930	2.78283	2,729.260	15.91	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	47.95970	0.04796	47.22930	0.04723	47.960	15.91	0	0.00	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	1,588.56020	1.58856	1,638.51110	1.63851	1,588.560	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	157.26020	0.15726	152.91110	0.15291	157.260	13.72	0	0.00	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,556.59010	1.55659	1,606.29580	1.60630	1,556.590	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	165.29010	0.16529	160.69580	0.16070	165.290	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,548.64190	1.54864	1,598.28880	1.59829	1,548.642	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	167.34190	0.16734	162.68880	0.16269	167.342	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,540.71570	1.54072	1,590.29700	1.59030	1,540.716	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	169.41570	0.16942	164.69700	0.16470	169.416	13.72	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	212.48480	0.21248	206.47080	0.20647	212.485	13.72	0	0.00	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	1,393.78480	1.39378	1,442.07080	1.44207	1,393.785	13.72	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future				15.88110	15.88110	15.93680	15.93680		14.85	0.00	0	100.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	795.82970	0.79583	827.01560	0.82702	795.830	15.01	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	954.72970	0.95473	930.21560	0.93022	954.730	15.01	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	792.07160	0.79207	823.15770	0.82316	792.072	15.02	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	960.97160	0.96097	936.35770	0.93636	960.972	15.02	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	788.33130	0.78833	819.31190	0.81931	788.331	15.03	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	967.23130	0.96723	942.51190	0.94251	967.231	15.03	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10241	0.10241	0.10293	0.10293		15.02	0.00	0	241.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,242.69790	0.01243	1,295.14260	0.01295	1,242.698	17.66	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	1.59790	0.00002	2.14260	0.00002	1.598	17.66	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	332.43630	0.00332	381.62390	0.00382	332.436	15.02	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	91.33630	0.00091	88.62390	0.00089	91.336	15.02	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	31.12010	0.00031	45.62680	0.00046	31.120	18.54	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	790.02010	0.00790	752.62680	0.00753	790.020	18.54	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10375	0.10375	0.10428	0.10428		15.71	0.00	0	14,250.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,395.71250	0.01396	1,449.54280	0.01450	1,395.713	15.47	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	21.01250	0.00021	21.34280	0.00021	21.013	15.47	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	587.46820	0.00587	635.46870	0.00635	587.468	15.71	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	212.76820	0.00213	207.26870	0.00207	212.768	15.71	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	208.75600	0.00209	236.85050	0.00237	208.756	18.38	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	834.05600	0.00834	808.65050	0.00809	834.056	18.38	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013			Foreign Exchange Future	13.14420	13.14420		13.21060	13.21060		13.04	578,344.80	44	71,801.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,844.90970	1.84491	1,911.52980	1.91153	1,844.910	18.05	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	0.70970	0.00071	0.92980	0.00093	0.710	18.05	0.00	0	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,645.53000	1.64553	1,712.21920	1.71222	1,645.530	17.28	0.00	0	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	1.33000	0.00133	1.61920	0.00162	1.330	17.28	0.00	0	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,595.75610	1.59576	1,662.46140	1.66246	1,595.756	17.09	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	1.55610	0.00156	1.86140	0.00186	1.556	17.09	0.00	0	0	500.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,159.87630	1.15988	1,226.76230	1.22676	1,159.876	15.19	0.00	0	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	5.67630	0.00568	6.16230	0.00616	5.676	15.19	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,150.02360	1.15002	1,216.91300	1.21691	1,150.024	15.14	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	5.82360	0.00582	6.31300	0.00631	5.824	15.14	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future	1,140.17530	1.14018	1,207.06770	1.20707	1,140.175	15.09	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future	5.97530	0.00598	6.46770	0.00647	5.975	15.09	0.00	0	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future	1,100.82530	1.10083	1,167.72880	1.16773	1,100.825	14.87	0.00	0	0	400.00
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future	6.62530	0.00663	7.12880	0.00713	6.625	14.87	0.00	0	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future	1,051.74760	1.05175	1,118.65910	1.11866	1,051.748	14.61	0.00	0	0	500.00
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future	7.54760	0.00755	8.05910	0.00806	7.548	14.61	0.00	0	0	30,800.00
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future	11.25090	0.01125	11.72660	0.01173	11.251	13.81	0.00	0	0	200.00
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future	905.45090	0.90545	972.32660	0.97233	905.451	13.81	0.00	0	0	0.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future	808.98260	0.80898	875.74650	0.87575	808.983	13.27	0.00	0	0	200.00
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future	14.78260	0.01478	15.14650	0.01515	14.783	13.27	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future	622.47660	0.62248	686.21870	0.68622	622.477	12.51	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future	28.27660	0.02828	25.61870	0.02562	28.277	12.51	0.00	0	0	46,000.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future	90.69080	0.09069	81.18300	0.08118	90.691	12.77	0.00	0	0	0.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future	384.89080	0.38489	441.78300	0.44178	384.891	12.77	0.00	0	0	200.00
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future	51.26970	0.05127	67.59060	0.06759	51.270	15.39	0.00	0	0	31,212.00
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future	707.06970	0.70707	656.99060	0.65699	707.070	15.39	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future	1,367.98490	1.36798	1,307.05770	1.30706	1,367.985	18.02	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future	12.18490	0.01218	17.65770	0.01766	12.185	18.02	0.00	0	0	7,900.00
€ / R	On	21/11/2013			Any day expiry	12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Call	Any day expiry	428.80140	0.42880	435.06410	0.43506	428.801	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Put	Any day expiry	243.10140	0.24310	249.36410	0.24936	243.101	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Call	Any day expiry	423.33020	0.42333	429.61760	0.42962	423.330	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Put	Any day expiry	247.63020	0.24763	253.91760	0.25392	247.630	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Call	Any day expiry	417.91120	0.41791	424.22240	0.42422	417.911	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Put	Any day expiry	252.21120	0.25221	258.52240	0.25852	252.211	13.05	0.00	0	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.31290	13.31290	13.38150	13.38150		13.99	0.00	0	0	30,994.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,126.82190	2.12682	2,196.15450	2.19615	2,126.822	16.01	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	13.92190	0.01392	14.65450	0.01465	13.922	16.01	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	1,888.36420	1.88836	1,957.97870	1.95798	1,888.364	15.09	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	18.46420	0.01846	19.47870	0.01948	18.464	15.09	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	1,839.49070	1.83949	1,909.17170	1.90917	1,839.491	14.90	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	19.59070	0.01959	20.67170	0.02067	19.591	14.90	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	1,790.69460	1.79069	1,860.44430	1.86044	1,790.695	14.71	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	20.79460	0.02079	21.94430	0.02194	20.795	14.71	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	924.48190	0.92448	986.81710	0.98682	924.482	13.08	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	111.58190	0.11158	105.31710	0.10532	111.582	13.08	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	847.07800	0.84708	908.17230	0.90817	847.078	13.06	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	134.17800	0.13418	126.67230	0.12667	134.178	13.06	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	534.04540	0.53405	582.22170	0.58222	534.045	13.70	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	321.14540	0.32115	300.72170	0.30072	321.145	13.70	0.00	0	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	13.49750	13.49750	13.56980	13.56980		14.53	0.00	0	0	7,837.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	1,184.41290	1.18441	1,247.59760	1.24760	1,184.413	13.44	0.00	0	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	176.91290	0.17691	167.79760	0.16780	176.913	13.44	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	179.37990	0.17938	170.13300	0.17013	179.380	13.45	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	1,176.87990	1.17688	1,239.93300	1.23993	1,176.880	13.45	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	1,169.36830	1.16937	1,232.28890	1.23229	1,169.368	13.45	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	181.86830		0.18187		172.48890	0.17249	181.868	13.45	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.68210		13.68210		13.75600	13.75600		14.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	703.93710		0.70394		745.89680	0.74590	703.937	15.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	811.83710		0.81184		779.89680	0.77990	811.837	15.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	700.24670		0.70025		742.04660	0.74205	700.247	15.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	818.14670		0.81815		786.04660	0.78605	818.147	15.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	696.57200		0.69657		738.21740	0.73822	696.572	15.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	824.47200		0.82447		792.21740	0.79222	824.472	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.09990		14.09990		14.17350	14.17350		15.66	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	774.02890		0.77403		752.79270	0.75279	774.029	15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,183.92890		1.18393		1,236.29270	1.23629	1,183.929	15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,179.48520		1.17949		1,231.73450	1.23173	1,179.485	15.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	779.58520		0.77959		758.23450	0.75823	779.585	15.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,175.06000		1.17506		1,227.18860	1.22719	1,175.060	15.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	785.16000		0.78516		763.68860	0.76369	785.160	15.12	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.15291		110.15291		110.73820	110.73820			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	837.09000		0.83709		251.80000	0.25180	837.090		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	847.09000		0.84709		261.80000	0.26180	847.090		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	857.09000		0.85709		271.80000	0.27180	857.090		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.83365		104.83365		104.85157	104.85157			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,156.35000		5.15635		5,138.43000	5.13843	5,156.350		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,166.35000		5.16635		5,148.43000	5.14843	5,166.350		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,176.35000		5.17635		5,158.43000	5.15843	5,176.350		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.97036		106.97036		106.98820	106.98820			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,019.64000		3.01964		3,001.80000	3.00180	3,019.640		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,029.64000		3.02964		3,011.80000	3.01180	3,029.640		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,039.64000		3.03964		3,021.80000	3.02180	3,039.640		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			408.08700		408.08700		407.88100	407.88100			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.44300		413.44300		413.23500	413.23500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			480.52700		480.52700		480.39300	480.39300			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			486.83400		486.83400		486.69900	486.69900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			430.97500		430.97500		430.93900	430.93900			30,168,250.00	7	770.00
ALBI	On 06/02/2014	Index Future			436.63100		436.63100		436.59500	436.59500			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.05150		9.05150		8.97230	8.97230		11.78	0.00	0	7,397.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	558.92760		0.55893		483.62150	0.48362	558.928	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	7.42760		0.00743		11.32150	0.01132	7.428	12.49	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	39.72490		0.03972		66.42800	0.06643	39.725	11.62	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.80	Call	291.22490	0.29122	238.72800	0.23873	291.225	11.62	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.89	Call	225.85770	0.22586	181.72050	0.18172	225.858	11.68	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.89	Put	64.35770	0.06436	99.42050	0.09942	64.358	11.68	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.90	Call	219.13660	0.21914	175.95180	0.17595	219.137	11.68	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.90	Put	67.63660	0.06764	103.65180	0.10365	67.637	11.68	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.91	Call	212.53050	0.21253	170.29840	0.17030	212.530	11.69	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	8.91	Put	71.03050	0.07103	107.99840	0.10800	71.031	11.69	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Call	48.36930	0.04837	38.76660	0.03877	48.369	12.23	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Put	296.86930	0.29687	366.46660	0.36647	296.869	12.23	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	1.67750	0.00168	1.89440	0.00189	1.678	17.76	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	1,250.17750	1.25018	1,329.59440	1.32959	1,250.178	17.76	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future			9.11370	9.11370	9.03490	9.03490		11.96	0.00	0	10,180.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Call	839.25510	0.83926	768.14000	0.76814	839.255	12.05	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Put	25.55510	0.02556	33.24000	0.03324	25.555	12.05	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Call	581.23060	0.58123	521.35240	0.52135	581.231	11.83	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Put	67.53060	0.06753	86.45240	0.08645	67.531	11.83	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Call	179.64650	0.17965	156.32490	0.15632	179.647	12.31	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Put	365.94650	0.36595	421.42490	0.42142	365.947	12.31	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Call	131.96380	0.13196	114.62260	0.11462	131.964	12.59	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Put	478.26380	0.47826	539.72260	0.53972	478.264	12.59	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Call	129.39260	0.12939	112.38350	0.11238	129.393	12.60	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Put	485.69260	0.48569	547.48350	0.54748	485.693	12.60	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Call	126.86800	0.12687	110.18620	0.11019	126.868	12.62	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Put	493.16800	0.49317	555.28620	0.55529	493.168	12.62	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Call	99.52960	0.09953	85.96780	0.08597	99.530	12.81	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Put	585.82960	0.58583	651.06780	0.65107	585.830	12.81	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	26.63060	0.02663	24.10030	0.02410	26.631	14.51	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	1,212.93060	1.21293	1,289.20030	1.28920	1,212.931	14.51	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	17.93410	0.01793	16.56160	0.01656	17.934	15.66	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	1,504.23410	1.50423	1,581.66160	1.58166	1,504.234	15.66	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future			9.18340	9.18340	9.10710	9.10710		12.12	0.00	0	2,900.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Call	227.17740	0.22718	204.47370	0.20447	227.177	12.54	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Put	533.77740	0.53378	587.37370	0.58737	533.777	12.54	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Call	224.09370	0.22409	201.65760	0.20166	224.094	12.55	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Put	540.69370	0.54069	594.55760	0.59456	540.694	12.55	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Put	547.65030	0.54765	601.77670	0.60178	547.650	12.57	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Call	221.05030	0.22105	198.87670	0.19888	221.050	12.57	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future			9.25540	9.25540	9.17980	9.17980		12.27	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Call	207.76060	0.20776	190.95150	0.19095	207.761	13.09	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Put	842.36060	0.84236	901.15150	0.90115	842.361	13.09	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Call	205.52760	0.20553	188.91240	0.18891	205.528	13.11	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Put	850.12760	0.85013	909.11240	0.90911	850.128	13.11	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Call	203.32150	0.20332	186.89260	0.18689	203.322	13.12	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Put	857.92150	0.85792	917.09260	0.91709	857.921	13.12	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future			9.73730	9.73730	9.65630	9.65630		13.65	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Call	2,563.40320	2.56340	2,489.36120	2.48936	2,563.403	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Put	76.10320	0.07610	83.06120	0.08306	76.103	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Call	2,518.01420	2.51801	2,444.13750	2.44414	2,518.014	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Put	80.71420	0.08071	87.83750	0.08784	80.714	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Put	85.54580	0.08555	92.83480	0.09283	85.546	14.26	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Call	2,472.84580	2.47285	2,399.13480	2.39913	2,472.846	14.26	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future			9.59280	9.59280	9.50720	9.50720		13.32	0.00	0	75.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Call	521.56010	0.52156	455.29180	0.45529	521.560	13.60	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Put	18.76010	0.01876	38.09180	0.03809	18.760	13.60	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Call	512.43800	0.51244	447.00220	0.44700	512.438	13.57	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Put	19.63800	0.01964	39.80220	0.03980	19.638	13.57	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
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	503.52100		0.50352		438.77180	0.43877	503.521	13.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	20.72100		0.02072		41.57180	0.04157	20.721	13.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69220		9.69220		9.60700	9.60700		13.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	214.56080		0.21456		196.39010	0.19639	214.561	14.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	462.36080		0.46236		529.39010	0.52939	462.361	14.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	211.47170		0.21147		193.57170	0.19357	211.472	14.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	469.27170		0.46927		536.57170	0.53657	469.272	14.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	208.42450		0.20842		190.78910	0.19079	208.425	14.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	476.22450		0.47622		543.78910	0.54379	476.224	14.28	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			31.06030		31.06030		-24.68240	-24.68240			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			377.86960		377.86960		364.12490	364.12490			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			413.27610		413.27610		418.73290	418.73290			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			184.37340		184.37340		231.71140	231.71140			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			91.78950		91.78950		88.41170	88.41170			0.00	0	5,000.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			48.37320		48.37320		63.13740	63.13740			0.00	0	10,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		106.44550	106.44550			0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			47.83070		47.83070		52.65120	52.65120			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.66970		10.66970		10.73510	10.73510		13.98	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	839.43370		0.83943		906.74760	0.90675	839.434	15.64	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	9.73370		0.00973		11.64760	0.01165	9.734	15.64	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	829.59340		0.82959		897.02070	0.89702	829.593	15.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	9.89340		0.00989		11.92070	0.01192	9.893	15.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	819.75730		0.81976		887.30120	0.88730	819.757	15.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	10.05730		0.01006		12.20120	0.01220	10.057	15.43	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.81170		10.81170		10.87900	10.87900		14.70	270,292.50	25	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	378.16990		0.37817		418.50380	0.41850	378.170	14.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	356.46990		0.35647		329.50380	0.32950	356.470	14.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	373.58770		0.37359		413.60390	0.41360	373.588	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	361.88770		0.36189		334.60390	0.33460	361.888	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	369.31180		0.36931		408.74770	0.40875	369.312	14.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	367.61180		0.36761		339.74770	0.33975	367.612	14.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61270		1.61270		1.61020	1.61020		13.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,236.56550		0.12366		1,216.28870	0.12163	1,236.566	14.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	9.56550		0.00096		14.28870	0.00143	9.565	14.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,139.40580		0.11394		1,120.58610	0.11206	1,139.406	13.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	12.40580		0.00124		18.58610	0.00186	12.406	13.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,044.77980		0.10448		1,027.65960	0.10277	1,044.780	13.79	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	17.77980		0.00178		25.65960	0.00257	17.780	13.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62350		1.62350		1.62090	1.62090		14.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	442.94540		0.04429		448.02800	0.04480	442.945	14.93	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	707.94540		0.07079		739.02800	0.07390	707.945	14.93	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	408.92240		0.04089		414.34020	0.04143	408.922	15.08	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	773.92240		0.07739		805.34020	0.08053	773.922	15.08	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	377.37330		0.03774		383.04120	0.03830	377.373	15.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	842.37330		0.08424		874.04120	0.08740	842.373	15.23	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.99155		108.99155		109.01005	109.01005			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	998.45000		0.99845		979.95000	0.97995	998.450		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	1,008.45000		1.00845		989.95000	0.98995	1,008.450		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	1,018.45000		1.01845		999.95000	0.99995	1,018.450		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.72161		81.80547		9.71262	81.87193			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,958.77000		9.95877		9,892.31000	9.89231	9,958.770		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,870.49000		9.87049		9,804.03000	9.80403	9,870.490		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,782.34000		9.78234		9,715.88000	9.71588	9,782.340		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.84513		82.87914		9.83582	82.94657			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,257.03000		2.25703		2,189.60000	2.18960	2,257.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,181.50000		2.18150		2,114.07000	2.11407	2,181.500		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,106.08000		2.10608		2,038.65000	2.03865	2,106.080		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.63200		430.63200		430.57300	430.57300			12,918,960.00	3	104.00
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	153,580.00000		15.35800		154,170.00000	15.41700	153,580.000		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	153,680.00000		15.36800		154,270.00000	15.42700	153,680.000		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	153,780.00000		15.37800		154,370.00000	15.43700	153,780.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.28300		436.28300		436.22400	436.22400			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	37,070.00000		3.70700		37,660.00000	3.76600	37,070.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	37,170.00000		3.71700		37,760.00000	3.77600	37,170.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	37,270.00000		3.72700		37,860.00000	3.78600	37,270.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.15900		442.15900		442.10100	442.10100			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	1,690.00000		0.16900		1,110.00000	0.11100	1,690.000		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
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	442.00	Call	1,590.00000		0.15900		1,010.00000	0.10100	1,590.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	1,490.00000		0.14900		910.00000	0.09100	1,490.000		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
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	195.53700	195.53700		195.71300	195.71300			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	198.12700	198.12700		198.30500	198.30500			0.00	0	166.00
ILBI	On 07/11/2013		Index Future	529.27400	529.27400		530.00700	530.00700			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	536.43600	536.43600		537.18000	537.18000			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.14000	94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.18000	94.82000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.24000	94.76000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.33000	94.67000		5.33000	94.67000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.38000	94.62000		5.41000	94.59000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.66000	94.34000		5.68000	94.32000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.97000	94.03000		5.97000	94.03000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.25000	93.75000		5.76000	94.24000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.53000	93.47000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.82000	93.18000		6.85000	93.15000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.07000	92.93000		7.10000	92.90000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.93860	7.93860		7.91960	7.91960		9.49	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	357.71710	0.35772		343.58180	0.34358	357.717	10.35	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	9.11710	0.00912		13.98180	0.01398	9.117	10.35	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	348.48940	0.34849		334.60350	0.33460	348.489	10.33	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	9.88940	0.00989		15.00350	0.01500	9.889	10.33	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	339.31780	0.33932		325.68920	0.32569	339.318	10.31	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	10.71780	0.01072		16.08920	0.01609	10.718	10.31	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.00010	8.00010		7.98090	7.98090		10.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	147.36240	0.14736		148.32980	0.14833	147.362	11.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	287.26240	0.28726		307.42980	0.30743	287.262	11.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	144.14760	0.14415		145.18290	0.14518	144.148	11.27	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	294.04760	0.29405		314.28290	0.31428	294.048	11.27	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	141.00040	0.14100		142.09670	0.14210	141.000	11.30	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	300.90040	0.30090		321.19670	0.32120	300.900	11.30	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.81050	9.81050	0.10192	9.76290	9.76290		15.41	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	940.21870	0.09402	0.10192	911.48610	0.09115	940.219	15.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	3,235.21870	0.32352	0.10192	3,682.48610	0.36825	3,235.219	15.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	909.44050	0.09094	0.10192	882.58950	0.08826	909.441	15.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	3,304.44050	0.33044	0.10192	3,753.58950	0.37536	3,304.440	15.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	879.41850	0.08794	0.10192	854.37250	0.08544	879.419	15.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	3,374.41850	0.33744	0.10192	3,825.37250	0.38254	3,374.418	15.22	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.92860	100.38532		7.92971	100.37817			0.00	0	11,644.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	9,856.81000	9.85681		9,863.96000	9.86396	9,856.810		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	9,784.08000	9.78408		9,791.23000	9.79123	9,784.080		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	9,711.40000	9.71140		9,718.55000	9.71855	9,711.400		0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.03402	101.70283		8.03517	101.69562			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,226.38000	1.22638		1,233.59000	1.23359	1,226.380		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	1,162.70000	1.16270		1,169.91000	1.16991	1,162.700		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	1,099.06000	1.09906		1,106.27000	1.10627	1,099.060		0.00	0	0.00
R157	On 07/11/2013		Bond Future	6.18388	114.68112		6.20837	114.63563		3.03	1,146,811,200.00	10,000	31,035.00
R157	On 07/11/2013	5.59	Call	254.59000	0.25459		255.17000	0.25517	254.590	2.98	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	1,365.29000	1.36529		1,411.36000	1.41136	1,365.290	2.98	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	259.53000	0.25953		260.04000	0.26004	259.530	2.98	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	1,351.41000	1.35141		1,397.41000	1.39741	1,351.410	2.98	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	264.55000	0.26455		264.98000	0.26498	264.550	2.98	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	1,337.61000	1.33761		1,383.53000	1.38353	1,337.610	2.98	0.00	0	0.00
R157	On 06/02/2014		Bond Future	6.34889	116.18632		6.37772	116.14028			0.00	0	100.00
R157	On 06/02/2014	5.64	Call	430.70000	0.43070		425.33000	0.42533	430.700	2.73	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,571.13000	1.57113		1,611.80000	1.61180	1,571.130	2.73	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	435.59000	0.43559		430.13000	0.43013	435.590	2.73	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,559.82000	1.55982		1,600.40000	1.60040	1,559.820	2.73	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	440.52000	0.44052		434.97000	0.43497	440.520	2.73	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,548.56000	1.54856		1,589.05000	1.58905	1,548.560	2.73	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.53121	110.94316		6.56586	110.89659			0.00	0	0.00
R157	On 08/05/2014	5.19	Call	286.73000	0.28673		281.63000	0.28163	286.730	2.42	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	2,111.13000	2.11113		2,152.60000	2.15260	2,111.130	2.42	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	2,100.31000	2.10031		2,141.73000	2.14173	2,100.310	2.42	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	289.67000	0.28967		284.52000	0.28452	289.670	2.42	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	292.64000	0.29264		287.43000	0.28743	292.640	2.42	0.00	0	0.00
R157	On 08/05/2014	5.21	Put	2,089.52000	2.08952		2,130.88000	2.13088	2,089.520	2.42	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.78214	112.44592		6.82538	112.39873			0.00	0	0.00
R157	On 07/08/2014	6.74	Call	917.38000	0.91738		899.34000	0.89934	917.380	2.11	0.00	0	0.00
R157	On 07/08/2014	6.74	Put	963.40000	0.96340		992.55000	0.99255	963.400	2.11	0.00	0	0.00
R157	On 07/08/2014	6.75	Call	922.72000	0.92272		904.60000	0.90460	922.720	2.11	0.00	0	0.00
R157	On 07/08/2014	6.75	Put	957.82000	0.95782		986.89000	0.98689	957.820	2.11	0.00	0	0.00
R157	On 07/08/2014	6.76	Call	928.08000	0.92808		909.87000	0.90987	928.080	2.11	0.00	0	0.00
R157	On 07/08/2014	6.76	Put	952.26000	0.95226		981.24000	0.98124	952.260	2.11	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013		Bond Future	8.25468	121.89169		8.25058	121.92814		14.95	1,223,670,675.91	10,039	56,778.00
R186	On 07/11/2013	6.50	Call	119.32000	0.11932		136.79000	0.13679	119.320	14.64	0.00	0	5,290.00
R186	On 07/11/2013	6.50	Put	17,273.12000	17.27312	17,254.14000	17.25414	17,273.120	14.64	14.64	0.00	0	0.00
R186	On 07/11/2013	6.75	Call	227.95000	0.22795		255.29000	0.25529	227.950	14.64	0.00	0	1,000.00
R186	On 07/11/2013	6.75	Put	14,735.34000	14.73534	14,726.23000	14.72623	14,735.340	14.64	14.64	0.00	0	0.00
R186	On 07/11/2013	8.00	Call	2,534.67000	2.53467	2,628.26000	2.62826	2,534.670	14.88	14.88	0.00	0	1,000.00
R186	On 07/11/2013	8.00	Put	4,829.08000	4.82908	4,886.22000	4.88622	4,829.080	14.88	14.88	0.00	0	0.00
R186	On 07/11/2013	8.14	Put	4,092.24000	4.09224	4,153.22000	4.15322	4,092.240	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.14	Call	3,066.76000	3.06676	3,164.19000	3.16419	3,066.760	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.15	Call	3,107.20000	3.10720	3,204.85000	3.20485	3,107.200	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.15	Put	4,042.76000	4.04276	4,103.96000	4.10396	4,042.760	14.92	14.92	0.00	0	0.00
R186	On 07/11/2013	8.16	Call	3,147.95000	3.14795	3,245.81000	3.24581	3,147.950	14.93	14.93	0.00	0	0.00
R186	On 07/11/2013	8.16	Put	3,993.69000	3.99369	4,055.10000	4.05510	3,993.690	14.93	14.93	0.00	0	0.00
R186	On 07/11/2013	8.25	Put	3,569.94000	3.56994	3,632.85000	3.63285	3,569.940	14.95	14.95	0.00	0	250.00
R186	On 07/11/2013	8.25	Call	3,528.34000	3.52834	3,627.70000	3.62770	3,528.340	14.95	14.95	0.00	0	0.00
R186	On 07/11/2013	8.50	Call	4,727.19000	4.72719	4,827.71000	4.82771	4,727.190	15.08	15.08	0.00	0	0.00
R186	On 07/11/2013	8.50	Put	2,574.87000	2.57487	2,638.94000	2.63894	2,574.870	15.08	15.08	0.00	0	4,000.00
R186	On 07/11/2013	8.75	Call	6,093.75000	6.09375	6,190.94000	6.19094	6,093.750	15.20	15.20	0.00	0	0.00
R186	On 07/11/2013	8.75	Put	1,804.63000	1.80463	1,865.37000	1.86537	1,804.630	15.20	15.20	0.00	0	1,030.00
R186	On 07/11/2013	9.00	Call	7,600.58000	7.60058	7,691.20000	7.69120	7,600.580	15.32	15.32	0.00	0	0.00
R186	On 07/11/2013	9.00	Put	1,230.09000	1.23009	1,284.26000	1.28426	1,230.090	15.32	15.32	0.00	0	1,200.00
R186	On 06/02/2014		Bond Future	8.35346	118.20211		8.34920	118.23913		15.40	0.00	0	100.00
R186	On 06/02/2014	7.74	Call	2,844.79000	2.84479	2,910.35000	2.91035	2,844.790	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.74	Put	8,349.45000	8.34945	8,377.99000	8.37799	8,349.450	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.75	Call	2,875.03000	2.87503	2,940.84000	2.94084	2,875.030	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.75	Put	8,287.09000	8.28709	8,315.88000	8.31588	8,287.090	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.76	Call	2,905.48000	2.90548	2,971.53000	2.97153	2,905.480	15.25	15.25	0.00	0	0.00
R186	On 06/02/2014	7.76	Put	8,225.03000	8.22503	8,254.06000	8.25406	8,225.030	15.25	15.25	0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.45311	119.79487		8.44869	119.83241		14.99	0.00	0	0.00
R186	On 08/05/2014	7.09	Call	1,976.98000	1.97698	2,020.64000	2.02064	1,976.980	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.09	Put	14,405.62000	14.40562	14,411.74000	14.41174	14,405.620	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.10	Call	1,996.55000	1.99655	2,040.41000	2.04041	1,996.550	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.10	Put	14,327.45000	14.32745	14,333.77000	14.33377	14,327.450	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.11	Put	14,249.52000	14.24952	14,256.06000	14.25606	14,249.520	14.73	14.73	0.00	0	0.00
R186	On 08/05/2014	7.11	Call	2,016.25000	2.01625	2,060.33000	2.06033	2,016.250	14.73	14.73	0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.55544	116.12683		8.55085	116.16492		14.80	0.00	0	0.00
R186	On 07/08/2014	8.29	Call	5,782.94000	5.78294	5,838.67000	5.83867	5,782.940	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.29	Put	8,015.04000	8.01504	8,032.68000	8.03268	8,015.040	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.30	Call	5,820.13000	5.82013	5,875.95000	5.87595	5,820.130	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.30	Put	7,967.05000	7.96705	7,984.78000	7.98478	7,967.050	14.74	14.74	0.00	0	0.00
R186	On 07/08/2014	8.31	Call	5,857.45000	5.85745	5,913.37000	5.91337	5,857.450	14.75	14.75	0.00	0	0.00
R186	On 07/08/2014	8.31	Put	7,919.27000	7.91927	7,937.10000	7.93710	7,919.270	14.75	14.75	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013		Bond Future	276.91792	276.91792		276.97027	276.97027			0.00	0	2,097.00
R197	On 07/11/2013	279.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	279.99	Put	3,072.08000	3.07208	3,019.73000	3.01973	3,072.080			0.00	0	0.00
R197	On 07/11/2013	280.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R197	On 07/11/2013	Bond Future	280.00	Put	3,082.08000		3.08208		3,029.73000	3.02973	3,082.080		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	3,092.08000		3.09208		3,039.73000	3.03973	3,092.080		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.37993		107.00675		5.39888	106.98610		1.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	133.62000		0.13362		135.19000	0.13519	133.620		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	779.65000		0.77965		801.87000	0.80187	779.650		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	136.30000		0.13630		137.85000	0.13785	136.300		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	771.33000		0.77133		793.53000	0.79353	771.330		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	139.03000		0.13903		140.54000	0.14054	139.030		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	763.06000		0.76306		785.22000	0.78522	763.060		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.40508		104.00345		5.42975	103.98256		1.50	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	365.62000		0.36562		361.06000	0.36106	365.620		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	505.61000		0.50561		521.94000	0.52194	505.610		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	369.43000		0.36943		364.81000	0.36481	369.430		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	500.93000		0.50093		517.20000	0.51720	500.930		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	373.26000		0.37326		368.58000	0.36858	373.260		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	496.27000		0.49627		512.48000	0.51248	496.270		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.39615		105.40482		5.43121	105.38372		1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	240.72000		0.24072		236.18000	0.23618	240.720		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	637.09000		0.63709		653.65000	0.65365	637.090		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	633.14000		0.63314		649.66000	0.64966	633.140		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	242.83000		0.24283		238.25000	0.23825	242.830		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	244.96000		0.24496		240.34000	0.24034	244.960		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	629.21000		0.62921		645.69000	0.64569	629.210		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.30831		102.42366		5.36756	102.40229		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	309.19000		0.30919		300.39000	0.30039	309.190		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	315.79000		0.31579		328.36000	0.32836	315.790		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	310.98000		0.31098		302.14000	0.30214	310.980		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	313.97000		0.31397		326.50000	0.32650	313.970		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	312.77000		0.31277		303.90000	0.30390	312.770		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	312.16000		0.31216		324.66000	0.32466	312.160		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			206.18771		206.18771		206.22378	206.22378			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	2,802.29000		2.80229		2,766.22000	2.76622	2,802.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	2,812.29000		2.81229		2,776.22000	2.77622	2,812.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	2,822.29000		2.82229		2,786.22000	2.78622	2,822.290		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.90887		105.76294		6.92634	105.70331		5.67	1,586,444,100.00	15,000	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	98.33000		0.09833		103.16000	0.10316	98.330		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,292.59000		4.29259		4,357.05000	4.35705	4,292.590		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	198.88000		0.19888		204.99000	0.20499	198.880		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,395.37000		3.39537		3,461.11000	3.46111	3,395.370		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	203.62000		0.20362		209.76000	0.20976	203.620		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,364.68000		3.36468		3,430.45000	3.43045	3,364.680		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	208.69000		0.20869		214.86000	0.21486	208.690		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Put	3,334.34000		3.33434		3,400.14000	3.40014	3,334.340	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,533.42000		103.53342	103,473.79000	103.47379	103,533.420	0.00000	5.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	5.86	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.04407		107.15109	7.06297	107.09071			5.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	383.26000		0.38326	383.57000	0.38357	383.260		5.14	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,953.40000		3.95340	4,014.09000	4.01409	3,953.400		5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	511.69000		0.51169	510.87000	0.51087	511.690		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,451.13000		3.45113	3,510.69000	3.51069	3,451.130		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	519.26000		0.51926	518.38000	0.51838	519.260		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,425.63000		3.42563	3,485.13000	3.48513	3,425.630		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	526.92000		0.52692	525.96000	0.52596	526.920		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,400.23000		3.40023	3,459.65000	3.45965	3,400.230		5.16	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.18030		104.43389	7.20082	104.37273			5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	413.56000		0.41356	411.50000	0.41150	413.560		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,820.18000		4.82018	4,879.28000	4.87928	4,820.180		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	418.72000		0.41872	416.60000	0.41660	418.720		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,793.96000		4.79396	4,853.00000	4.85300	4,793.960		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	423.92000		0.42392	421.75000	0.42175	423.920		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,767.78000		4.76778	4,826.77000	4.82677	4,767.780		5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,184.27000		2.18427	2,163.38000	2.16338	2,184.270		5.16	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,531.80000		1.53180	1,572.07000	1.57207	1,531.800		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.33292		105.84841	7.35533	105.78645			4.80	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,944.60000		1.94460	1,924.85000	1.92485	1,944.600		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,063.41000		2.06341	2,105.62000	2.10562	2,063.410		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,958.38000		1.95838	1,938.50000	1.93850	1,958.380		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,049.49000		2.04949	2,091.57000	2.09157	2,049.490		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,972.21000		1.97221	1,952.19000	1.95219	1,972.210		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,035.64000		2.03564	2,077.58000	2.07758	2,035.640		4.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.13561		106.78138	7.14742	106.73047			7.54	1,601,720,700.00	15,000	27,707.00
R204	On 07/11/2013	Bond Future	6.29	Call	357.72000		0.35772	371.41000	0.37141	357.720		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,084.31000		4.08431	4,148.91000	4.14891	4,084.310		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	365.54000		0.36554	379.32000	0.37932	365.540		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,047.11000		4.04711	4,111.80000	4.11180	4,047.110		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	373.48000		0.37348	387.36000	0.38736	373.480		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,010.05000		4.01005	4,074.84000	4.07484	4,010.050		7.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,288.09000		1.28809	1,300.51000	1.30051	1,288.090		7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,874.95000		1.87495	1,938.28000	1.93828	1,874.950		7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.25012		104.15295	7.26267	104.10139			7.52	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	833.06000		0.83306	839.08000	0.83908	833.060		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,443.09000		4.44309	4,500.67000	4.50067	4,443.090		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	844.14000		0.84414	850.13000	0.85013	844.140		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,411.32000		4.41132	4,468.87000	4.46887	4,411.320		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	855.32000		0.85532	861.28000	0.86128	855.320		7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,379.67000		4.37967	4,437.19000	4.43719	4,379.670		7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.36952		105.55630	7.38288	105.50413			7.25	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	780.90000		0.78090	783.60000	0.78360	780.900		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,138.47000		6.13847	6,193.34000	6.19334	6,138.470		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	789.26000		0.78926	791.94000	0.79194	789.260		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,105.28000		6.10528	6,160.13000	6.16013	6,105.280		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	797.68000		0.79768	800.34000	0.80034	797.680		7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,072.16000		6.07216	6,126.99000	6.12699	6,072.160		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.49904		102.95509	7.51333	102.90220			7.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.44	Call	2,759.10000		2.75910	2,748.50000	2.74850		2,759.100	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,977.99000		2.97799	3,020.28000	3.02028		2,977.990	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,777.13000		2.77713	2,766.43000	2.76643		2,777.130	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,958.91000		2.95891	3,001.10000	3.00110		2,958.910	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,795.24000		2.79524	2,784.43000	2.78443		2,795.240	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,939.92000		2.93992	2,982.00000	2.98200		2,939.920	7.03	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.57420		102.74577	5.62398	102.73688			0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.26000		0.01826	18.11000	0.01811		18.260	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	247.89000		0.24789	256.63000	0.25663		247.890	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.54000		0.01854	18.38000	0.01838		18.540	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	246.37000		0.24637	255.10000	0.25510		246.370	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.82000		0.01882	18.66000	0.01866		18.820	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	244.86000		0.24486	253.59000	0.25359		244.860	0.45	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.46859		101.28340	7.46977	101.27769			9.52	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	546.43000		0.54643	575.92000	0.57592		546.430	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,408.37000		4.40837	4,443.57000	4.44357		4,408.370	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	556.93000		0.55693	586.67000	0.58667		556.930	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,368.11000		4.36811	4,403.56000	4.40356		4,368.110	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	567.58000		0.56758	597.56000	0.59756		567.580	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,328.04000		4.32804	4,363.73000	4.36373		4,328.040	9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.58140		98.97363	7.58263	98.96790			9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	925.61000		0.92561	946.76000	0.94676		925.610	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,433.71000		5.43371	5,460.59000	5.46059		5,433.710	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	937.56000		0.93756	958.81000	0.95881		937.560	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,396.46000		5.39646	5,423.44000	5.42344		5,396.460	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	949.62000		0.94962	970.97000	0.97097		949.620	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,359.36000		5.35936	5,386.44000	5.38644		5,359.360	9.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70065		100.30726	7.70194	100.30149			9.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	833.56000		0.83356	848.49000	0.84849		833.560	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,884.43000		7.88443	7,905.13000	7.90513		7,884.430	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	842.31000		0.84231	857.31000	0.85731		842.310	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,844.52000		7.84452	7,865.29000	7.86529		7,844.520	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	851.13000		0.85113	866.21000	0.86621		851.130	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,804.70000		7.80470	7,825.55000	7.82555		7,804.700	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82840		98.02577	7.82976	98.01995			9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,300.66000		3.30066	3,317.63000	3.31763		3,300.660	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,895.97000		3.89597	3,918.76000	3.91876		3,895.970	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,321.13000		3.32113	3,338.10000	3.33810		3,321.130	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,873.28000		3.87328	3,896.07000	3.89607		3,873.280	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,341.68000		3.34168	3,358.64000	3.35864		3,341.680	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,850.69000		3.85069	3,873.47000	3.87347		3,850.690	9.22	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013		Bond Future	7.61879	95.94901		7.61992	95.94291		10.63	0.00	0	14,428.00
R208	On 07/11/2013	6.79	Call	487.61000	0.48761		516.59000	0.51659	487.610	10.47	0.00	0	0.00
R208	On 07/11/2013	6.79	Put	5,096.61000	5.09661		5,131.69000	5.13169	5,096.610	10.47	0.00	0	0.00
R208	On 07/11/2013	6.80	Call	497.83000	0.49783		527.09000	0.52709	497.830	10.47	0.00	0	0.00
R208	On 07/11/2013	6.80	Put	5,049.60000	5.04960		5,084.96000	5.08496	5,049.600	10.47	0.00	0	0.00
R208	On 07/11/2013	6.81	Call	508.21000	0.50821		537.75000	0.53775	508.210	10.47	0.00	0	0.00
R208	On 07/11/2013	6.81	Put	5,002.80000	5.00280		5,038.44000	5.03844	5,002.800	10.47	0.00	0	0.00
R208	On 07/11/2013	7.50	Call	1,687.39000	1.68739		1,729.51000	1.72951	1,687.390	10.63	0.00	0	0.00
R208	On 07/11/2013	7.50	Put	2,331.65000	2.33165		2,379.87000	2.37987	2,331.650	10.63	0.00	0	1,520.00
R208	On 06/02/2014		Bond Future	7.72378	97.20839		7.72497	97.20216		10.27	0.00	0	0.00
R208	On 06/02/2014	6.74	Call	908.03000	0.90803		930.09000	0.93009	908.030	10.07	0.00	0	0.00
R208	On 06/02/2014	6.74	Put	6,229.53000	6.22953		6,257.82000	6.25782	6,229.530	10.07	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	920.05000	0.92005		942.23000	0.94223	920.050	10.07	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	6,185.64000	6.18564		6,214.05000	6.21405	6,185.640	10.07	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	932.61000	0.93261		954.91000	0.95491	932.610	10.07	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	6,142.33000	6.14233		6,170.86000	6.17086	6,142.330	10.07	0.00	0	0.00
R208	On 08/05/2014		Bond Future	7.82933	95.12162		7.83055	95.11545		10.23	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	766.11000	0.76611		780.93000	0.78093	766.110	10.03	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,966.14000	8.96614		8,987.13000	8.98713	8,966.140	10.03	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	774.99000	0.77499		789.90000	0.78990	774.990	10.03	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,919.01000	8.91901		8,940.09000	8.94009	8,919.010	10.03	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,871.99000	8.87199		8,893.14000	8.89314	8,871.990	10.03	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	783.96000	0.78396		798.94000	0.79894	783.960	10.03	0.00	0	0.00
R208	On 07/08/2014		Bond Future	7.94044	96.41001		7.94172	96.40375		9.92	0.00	0	0.00
R208	On 07/08/2014	7.79	Call	3,427.89000	3.42789		3,445.72000	3.44572	3,427.890	9.88	0.00	0	0.00
R208	On 07/08/2014	7.79	Put	4,167.28000	4.16728		4,191.37000	4.19137	4,167.280	9.88	0.00	0	0.00
R208	On 07/08/2014	7.80	Call	3,450.89000	3.45089		3,468.73000	3.46873	3,450.890	9.88	0.00	0	0.00
R208	On 07/08/2014	7.80	Put	4,140.91000	4.14091		4,165.01000	4.16501	4,140.910	9.88	0.00	0	0.00
R208	On 07/08/2014	7.81	Call	3,473.99000	3.47399		3,491.81000	3.49181	3,473.990	9.88	0.00	0	0.00
R208	On 07/08/2014	7.81	Put	4,114.68000	4.11468		4,138.76000	4.13876	4,114.680	9.88	0.00	0	0.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013		Bond Future	9.07987	73.83056		9.07061	73.89968		22.52	0.00	0	18,944.00
R209	On 07/11/2013	8.65	Call	1,891.79000	1.89179		1,986.30000	1.98630	1,891.790	22.38	0.00	0	0.00
R209	On 07/11/2013	8.65	Put	5,211.28000	5.21128		5,236.67000	5.23667	5,211.280	22.38	0.00	0	4,700.00
R209	On 07/11/2013	8.79	Call	2,284.64000	2.28464		2,385.35000	2.38535	2,284.640	22.44	0.00	0	0.00
R209	On 07/11/2013	8.79	Put	4,497.63000	4.49763		4,529.22000	4.52922	4,497.630	22.44	0.00	0	0.00
R209	On 07/11/2013	8.80	Call	2,314.45000	2.31445		2,415.56000	2.41556	2,314.450	22.44	0.00	0	0.00
R209	On 07/11/2013	8.80	Put	4,449.36000	4.44936		4,481.35000	4.48135	4,449.360	22.44	0.00	0	0.00
R209	On 07/11/2013	8.81	Call	2,344.50000	2.34450		2,446.00000	2.44600	2,344.500	22.44	0.00	0	0.00
R209	On 07/11/2013	8.81	Put	4,401.45000	4.40145		4,433.83000	4.43383	4,401.450	22.44	0.00	0	0.00
R209	On 07/11/2013	9.25	Call	3,896.33000	3.89633		4,009.22000	4.00922	3,896.330	22.68	0.00	0	0.00
R209	On 07/11/2013	9.25	Put	2,644.67000	2.64467		2,688.44000	2.68844	2,644.670	22.68	0.00	0	1,000.00
R209	On 07/11/2013	9.40	Call	4,517.39000	4.51739		4,631.44000	4.63144	4,517.390	22.77	0.00	0	0.00
R209	On 07/11/2013	9.40	Put	2,190.01000	2.19001		2,234.94000	2.23494	2,190.010	22.77	0.00	0	5,000.00
R209	On 07/11/2013	9.50	Put	1,923.02000	1.92302		1,968.01000	1.96801	1,923.020	22.83	0.00	0	980.00
R209	On 07/11/2013	9.50	Call	4,953.43000	4.95343		5,067.54000	5.06754	4,953.430	22.83	0.00	0	0.00
R209	On 07/11/2013	9.70	Call	5,872.43000	5.87243		5,985.25000	5.98525	5,872.430	22.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.70	Put	1,468.90000		1.46890		1,512.60000	1.51260	1,468.900	22.96	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.17301		74.79961		9.16347	74.86964		22.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,658.30000		2.65830		2,732.46000	2.73246	2,658.300	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,544.65000		7.54465		7,548.78000	7.54878	7,544.650	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,684.49000		2.68449		2,758.94000	2.75894	2,684.490	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,489.71000		7.48971		7,494.13000	7.49413	7,489.710	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,710.83000		2.71083		2,785.57000	2.78557	2,710.830	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,435.06000		7.43506		7,439.77000	7.43977	7,435.060	21.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.26526		72.66261		9.25543	72.73360		22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,449.85000		13.44985		13,429.77000	13.42977	13,449.850	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,900.40000		1.90040		1,951.31000	1.95131	1,900.400	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,918.02000		1.91802		1,969.18000	1.96918	1,918.020	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,376.81000		13.37681		13,356.98000	13.35698	13,376.810	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,935.75000		1.93575		1,987.16000	1.98716	1,935.750	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,304.02000		13.30402		13,284.44000	13.28444	13,304.020	22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.35903		73.64684		9.34890	73.71881		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,305.00000		5.30500		5,374.98000	5.37498	5,305.000	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	7,627.43000		7.62743		7,625.44000	7.62544	7,627.430	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,336.11000		5.33611		5,406.23000	5.40623	5,336.110	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	7,583.96000		7.58396		7,582.11000	7.58211	7,583.960	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,367.30000		5.36730		5,437.56000	5.43756	5,367.300	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	7,540.69000		7.54069		7,538.98000	7.53898	7,540.690	21.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			154.58166		154.58166		154.60910	154.60910			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,408.34000		5.40834		5,380.90000	5.38090	5,408.340		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,418.34000		5.41834		5,390.90000	5.39090	5,418.340		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,428.34000		5.42834		5,400.90000	5.40090	5,428.340		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.66966		129.66966		129.70005	129.70005			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	320.34000		0.32034		289.95000	0.28995	320.340		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	330.34000		0.33034		299.95000	0.29995	330.340		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	340.34000		0.34034		309.95000	0.30995	340.340		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.56344		130.56344		130.58868	130.58868			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,426.56000		2.42656		2,401.32000	2.40132	2,426.560		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,436.56000		2.43656		2,411.32000	2.41132	2,436.560		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,446.56000	2.44656	2,421.32000	2.42132	2,446.560		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.87990	84.93286	8.87067	85.00383		19.55	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,239.25000	2.23925	2,339.61000	2.33961	2,239.250	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,511.05000	4.51105	4,540.44000	4.54044	4,511.050	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,269.60000	2.26960	2,370.38000	2.37038	2,269.600	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,461.54000	4.46154	4,491.35000	4.49135	4,461.540	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,300.36000	2.30036	2,401.57000	2.40157	2,300.360	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,412.56000	4.41256	4,442.80000	4.44280	4,412.560	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.98006	86.04762	8.97054	86.11949		20.00	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,630.40000	2.63040	2,705.37000	2.70537	2,630.400	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,083.53000	8.08353	8,086.63000	8.08663	8,083.530	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,656.26000	2.65626	2,731.53000	2.73153	2,656.260	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,026.71000	8.02671	8,030.11000	8.03011	8,026.710	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,682.28000	2.68228	2,757.85000	2.75785	2,682.280	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,970.16000	7.97016	7,973.86000	7.97386	7,970.160	19.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.07548	83.66877	9.06565	83.74171		20.16	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,921.83000	1.92183	1,973.38000	1.97338	1,921.830	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,645.23000	13.64523	13,623.84000	13.62384	13,645.230	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,939.49000	1.93949	1,991.29000	1.99129	1,939.490	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,573.19000	13.57319	13,552.05000	13.55205	13,573.190	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,957.27000	1.95727	2,009.32000	2.00932	1,957.270	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,501.39000	13.50139	13,480.50000	13.48050	13,501.390	19.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.17417	84.80202	9.16402	84.87599		19.51	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,426.71000	5.42671	5,498.23000	5.49823	5,426.710	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,914.12000	7.91412	7,911.67000	7.91167	7,914.120	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,458.39000	5.45839	5,530.06000	5.53006	5,458.390	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,869.79000	7.86979	7,867.49000	7.86749	7,869.790	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,490.17000	5.49017	5,561.99000	5.56199	5,490.170	19.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,825.65000	7.82565	7,823.50000	7.82350	7,825.650	19.39	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.27785	73.87051	9.26861	73.94056		23.08	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	284.66000	0.28466	319.02000	0.31902	284.660	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,206.39000	13.20639	13,170.70000	13.17070	13,206.390	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	291.18000	0.29118	326.05000	0.32605	291.180	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,113.76000	13.11376	13,078.58000	13.07858	13,113.760	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	297.81000	0.29781	333.20000	0.33320	297.810	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	13,021.44000	13.02144	12,986.78000	12.98678	13,021.440	22.64	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.37566	74.84002	9.36612	74.91106		23.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,651.64000	3.65164	3,737.15000	3.73715	3,651.640	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,620.19000	6.62019	6,634.66000	6.63466	6,620.190	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,682.39000	3.68239	3,768.13000	3.76813	3,682.390	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,571.38000	6.57138	6,586.08000	6.58608	6,571.380	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,713.27000	3.71327	3,799.24000	3.79924	3,713.270	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,522.85000	6.52285	6,537.78000	6.53778	6,522.850	23.53	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.34045	95.69515	9.32091	95.88472			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.84	Put	16,826.01000	16.82601	16,636.44000	16.63644	16,826.010		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,696.68000	16.69668	16,507.11000	16.50711	16,696.680		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,567.61000	16.56761	16,378.04000	16.37804	16,567.610		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.44118	96.95114		9.42099	97.14321		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,445.59000	3.44559	3,253.52000	3.25352	3,445.590		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000		0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,344.32000	3.34432	3,152.25000	3.15225	3,344.320		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	3,243.24000	3.24324	3,051.17000	3.05117	3,243.240		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,269.40000	19,269.40000	19,309.91000	19,309.91000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	289.95540	0.02900	303.69580	0.03037	289.955	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	211.95540	0.02120	225.69580	0.02257	211.955	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	240.70690	0.02407	254.68230	0.02547	240.707	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	262.70690	0.02627	276.68230	0.02767	262.707	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	198.78420	0.01988	212.72550	0.02127	198.784	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	320.78420	0.03208	334.72550	0.03347	320.784	13.73	0.00	0	0.00

**Total for Derivatives :** **5,898,722,702.91**      **79,566**      **2 030 204.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.74904		100.73322			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75500	107.39856		6.77500	107.34573		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.93555		100.91742			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.22000	108.30244		8.23000	108.23325		0.00	0	47,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	99.78214		99.76335			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	99.88739		99.86837			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.34235		8.00000	48.33205		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.08500	98.66619		9.09500	98.60204		0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.10500	104.58572		7.12500	104.53545		0.00	0	6,300,000.00
AB07	On 07/03/2014	Spot Bond			6.50000	105.09281		6.51500	105.06623		0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.19899		100.17827			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.49000	108.48479		8.50500	108.41161		0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.90291		100.88541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	0.64000	137.33070		0.64000	137.34125			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.37000	259.23906		2.37000	259.24678			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	99.80140			101.49309			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	101.40384			101.38868			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.62030			101.60319			0.00	0	200,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.05132			101.03308			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.09876			101.07969			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.13026			101.11064			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.36500	110.84485		7.38500	110.79237			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	103.30785			103.28814			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.10000	106.11877		7.11500	106.08237			0.00	0	7,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.88577			101.86666			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.94946			101.92799			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.73775			100.71631			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.72966			100.70961			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.79367			100.77187			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	101.00174			100.98191			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	101.19172			101.16982			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.20000	105.87058		6.21500	105.85114			0.00	0	400,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	101.47816			101.46142			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	99.93940			99.92426			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.09000	131.24948		5.09000	131.24393			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.04000	125.71866		3.04000	125.72020			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.59000	117.11611		2.59000	117.11890			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.24000	98.71905		4.24000	98.71691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond		5.90000	99.60506		5.90000	99.59870			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.79000	112.86233		10.80500	112.79073			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.97235			100.94054			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.12975			101.10435			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.19165			101.16489			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.33374			101.30561			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.25999		3.89000	110.25875			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.23885		100.00000	30.16559			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.94474		2.11000	161.95070			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.60854		2.76000	152.61149			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.72038		2.14000	163.72629			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.25000	163.15635		2.25000	163.16173			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.78625	71.58128		7.80125	71.52219			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.78625	71.58128		7.80125	71.52219			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.97007		84.61000	16.94159			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	88.64000			88.56000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.04961			101.03032			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	89.53000			89.39000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	45.73064		100.00000	45.64387			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	88.37000			88.24000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	88.82000			88.66000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	84.97000			84.89000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	84.71000			84.61000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.70706			100.68975			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.54939			100.53132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		84.13000			84.02000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.64000		103.98162		6.65500	103.94357			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		105.17000			104.43000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		86.20000			86.02000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		87.63000			87.54000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		86.67000			86.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.84811			100.83074			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500		118.21847		6.91500	118.15529			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.57699			100.55736			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		83.28000			83.26000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		83.83000			83.67000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.71000		98.86309		2.66000	99.36591			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.94000		141.40105		2.94000	141.40310			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.85000		186.18129		2.85000	186.18443			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		82.91000			82.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.43000		93.10958		9.44000	93.02856			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.13000			100.13000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		90.18000			90.10000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.50000			100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.61292			104.56698			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.82000			87.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			98.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN76		On 21/12/2026	Spot Bond	9.62000	108.09008		9.61500	108.10125			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	97.96000			97.96000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.56500	108.51919		9.56000	108.53063			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.69500	91.83280		8.69500	91.81145			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.60000			100.60000			0.00	0	2,100,000.00
ABN82		On 05/07/2016	Spot Bond	0.00000	103.06000			103.06000			0.00	0	3,100,000.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.09000	110.79028		8.10500	110.70745			0.00	0	400,000.00
ABS5		On 01/05/2015	Spot Bond	6.70500	104.91376		6.72500	104.86249			202,485,944,430.00	30,199,246	95,899,246.00
ABS6		On 01/06/2020	Spot Bond	8.70000	99.13419		8.70000	99.11113			904,800,000.00	104,000	1,916,000.00
ABS7		On 11/09/2026	Spot Bond	9.82000	96.32027		9.81500	96.32965			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.35500	108.50605		7.37500	108.43693			220,650,000,000.00	30,000,000	30,000,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.15591		4.00000	125.15415			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.34000	127.85446		1.34000	127.86184			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.18000	263.29497		2.18000	263.30417			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.58000	125.75554		0.58000	125.76541			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.05000	124.13563		2.05000	124.14045			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	32.81266		100.00000	32.73317			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	101.70654			101.68323			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	101.70654			101.68323			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.05500	110.03044		11.07500	109.96079			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	99.88022			99.85606			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.65082		100.00000	1.64682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	99.87687			99.85204			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	99.82955			99.79528			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	101.01689			100.99858			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.83963	100.00000	100.00000	9.81579			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	101.00774			100.98960			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	99.88357			99.86007			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.20246	11.00000	11.00000	58.18583			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.83963	100.00000	100.00000	9.81579			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	99.87025			99.85142			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.88629			100.86637			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	101.12964			101.10929			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	101.18582			101.16446			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.31208			101.28844			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.12951			101.10916			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.16756			101.14653			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.18430			101.16297			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.33750			100.31685			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.33750			100.31685			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.33954			100.31876			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.09908			101.07929			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.33954			100.31876			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.33546			100.31493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	84.00872			83.97140			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.07769			101.05828			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	101.06110			101.04199			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.97019			100.95059			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	101.06110			101.04199			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.14479			101.12417			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.18262			101.16132			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.19783			101.17625			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.16741			101.14638			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.98489			100.96715			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.09909			101.07930			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.15500	105.54909		9.15500	105.52313			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	101.00782			100.98968			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.33500	101.08688		7.33500	101.05814			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.28199			100.26255			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.40811			100.38714			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.15896			101.13789			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	100.32634			100.30668			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.91846		100.00000	4.90758			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.64078		100.00000	6.62616			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	77.29315			77.25303			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	149.92674			150.01372			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	149.99242			150.07764			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.12947			101.10912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL130		On 18/08/2014	Spot Bond	0.00000	99.93174			99.91448			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	99.93174			99.91448			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.32634			100.30668			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.47489			101.45641			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.09137			101.07171			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.08224			101.06274			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.24986			102.22976			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.42532			101.40500			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.24874			102.22867			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.91855			100.89816			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.10014			101.08025			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.19368			101.17422			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.61635			101.59531			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.96735			100.94776			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.13405			101.11363			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	100.94987			100.93277			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.93309			100.91629			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.10986			101.08988			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.11778			100.01628			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.98800			100.97021			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.96207			100.94475			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.01240			100.99417			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.10682			101.08689			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.05349			101.03452			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.99258			100.97470			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.00935			100.99118			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.09406		10.23000	104.06585			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.02595			101.00747			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.00020			100.98219			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	101.40368			101.37838			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	110.76394			110.12252			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.94804			100.93100			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.16000	104.32453		9.17000	104.25367			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.10218			101.08233			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.23031		1.75000	108.23536			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.00782			100.98968			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.01069			100.99249			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.08131			101.06183			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.11912			101.09896			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.04347			101.02469			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	101.02379			101.00536			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.11156			101.09153			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.07374			101.05440			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.15692			101.13606			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.08131			101.06183			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.12668			101.10637			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.65311			102.63417			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.11156			101.09153			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.07546			101.05609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	101.14004			101.11951			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.15982			101.13893			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.91931			100.90276			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.92846			100.91174			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.00005			100.98204			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.02292			101.00450			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.16449			101.14351			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.15389			101.13310			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.24001			101.21764			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.08887			101.06925			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.22793			101.20577			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.23246			101.21022			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.24001			101.21764			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.75554			88.73799			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.17959			101.15832			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.17959			101.15832			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	109.60258			109.69993			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	111.19452			111.29251			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.01319			100.99496			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.00259			100.98455			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.37395			100.35849			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.92050			99.90438			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.68336			100.66487			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.25845			100.23995			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.29023			100.27091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.08903			102.06656			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.30813			100.28707			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.97734			100.96253			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.82213	100.00000	6.80560				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.52386			101.50585			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.70017			101.68004			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.81769			101.79615			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.51536			100.49654			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.57213			100.55127			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.64769			100.62411			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.49516			100.47754			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.72500	99.32583	7.74000	99.26929				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.65283			100.62951			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.76791			100.74043			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.38000	104.43245	8.39000	104.36501				0.00	0	600,000.00
AIR02	On 30/04/2023	Spot Bond	9.26000	118.66285	9.25500	118.66832				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.26754	100.00000	43.16273				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00500	113.59955	7.02500	113.52938				0.00	0	41,413,538.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.29816	100.00000	41.19810				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.82170	100.00000	14.78890				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.19000	146.72440	3.19000	146.72553				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000	126.49446	4.59000	126.49053				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.55493			100.53830			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	101.05870			101.04317			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.10559			101.08936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond		0.00000	101.10351			101.08621			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.90026			100.88160			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.63000	108.38894		8.64000	108.32194			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.51563			100.49746			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.41463			101.39614			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	90.11677		100.00000	89.90014			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.24595			100.22758			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.08000	113.21890		7.10000	113.15613			199,302,000,000.00	28,150,000	47,500,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.93615			100.91455			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	101.09097			101.07205			0.00	1,080,000	360,000.00
BAW5	On 15/09/2013	Spot Bond		6.57000	103.57704		6.59000	103.55669			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.84674			100.82720			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.08000	104.96915		7.09500	104.93289			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.54000	108.43502		8.55500	108.35737			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.18401			100.16478			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.81056	103.79819		10.81794	103.75808			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.77614	102.15398		10.75422	102.14771			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81214	102.08344		10.79705	102.06986			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.22157			101.19412			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.84815	101.98927		10.83988	101.96909			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.79094	101.40339		11.80598	101.32016			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.25204			101.22391			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.25204			101.22391			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.25211			101.22397			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.06056	101.27586		11.06794	101.23606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA13		On 31/03/2016	Spot Bond		10.97585	102.08061	10.98248	102.04177			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.77614	102.15398	10.75422	102.14771			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.93743	102.24402	10.95026	102.19563			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.12764	101.65538	10.14926	101.59450			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	101.18505		101.15842			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	101.17151		101.14527			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	101.17151		101.14527			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	101.10527		101.08054			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00407		100.00407			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.49695	101.31121	10.49909	101.27850			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.31500	100.67855	11.33000	100.60167			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	94.85636		94.85636			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		10.22500	97.95534	10.22500	97.87783			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	83.01384		83.01384			0.00	0	0.00
BAYA28		On 30/09/2013	Spot Bond		0.00000	100.84358		100.82462			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	101.06933		101.04530			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	101.15334	12.22500	101.12814			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	101.15346		101.12763			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.03000	98.10324	11.04000	98.04128			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	101.11732		101.09231			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	101.14743		101.12174			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	101.14743		101.12174			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond		0.00000	95.75920		95.75920			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond		0.00000	101.10286		101.07818			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond		0.00000	100.83334		100.81476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.81056		104.12165		13.81794	104.07332			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09235		102.57373		15.11477	102.47317			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.00082		102.12586		14.01749	102.05909			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.53722			101.50263			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.53722			101.50263			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.53722			101.50263			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.59690			101.56096			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.61825		100.00000	9.60000			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.89605		100.00000	20.84544			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.01776		100.00000	18.97168			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.73936		100.00000	11.71092			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.73936		100.00000	11.71092			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.19344		100.00000	14.15906			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.29837		100.00000	12.26858			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		66.69203		100.00000	66.56550			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.45668			100.44054			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		101.25223			101.22410			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		101.28266			101.25385			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		168.26817		2.08000	168.27456			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000		138.20439		8.17500	138.18058			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000		138.51701		8.17500	138.49230			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56500		98.94266		8.56000	98.96027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	100.15703			100.05036			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	99.92669			99.90819			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	100.25693			100.23917			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.35007			101.32875			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.03732			101.01863			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.07671		100.00000	51.95055			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.78000	100.19662		7.79000	100.13821			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.48956			101.47182			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.43942			100.42069			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.44916			100.43003			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.48162			100.46112			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.51404			100.49219			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.60450			100.57884			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.28102			100.26295			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.29611			100.27709			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.30257			100.28315			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.30473			100.28517			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.33056			100.30937			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.36494			100.34159			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.71510		100.00000	5.70125			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.71510		100.00000	5.70125			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.00414			100.98674			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.09108			101.07217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.11479			101.09546			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.14000	105.66299		8.15500	105.59364			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.18589			101.16532			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.31212			101.28935			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.07949		100.00000	4.06960			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.07949		100.00000	4.06960			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.32500	103.84712		6.34000	103.81514			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.13745			100.12038			0.00	0	200,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	99.71479			99.70053			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	99.02883			99.01433			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	97.42200			97.40701			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.33574			101.31998			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.79202		100.00000	7.77316			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.58784			101.56974			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.34045			101.32462			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.41805			101.40130			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.55912			101.54069			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	102.14664			102.12112			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	103.09219			103.05618			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	101.09919			101.07940			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.16516		100.00000	11.13812			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.90000	110.67473		6.91500	110.63618			0.00	0	1,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.19000	117.38762		9.20500	117.31450			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.47850			100.44976			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	101.09434			101.07665			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		8.89000	106.72884		8.90500	106.66707			4,062,730,000.00	457,000	7,122,000.00
CBL12	On 06/09/2018	Spot Bond		10.94000	106.41445		10.95000	106.34520			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.36808			100.34094			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.19000	101.87061		11.20000	101.80003			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.20553			100.18759			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.08000	103.38187		9.09500	103.30967			1,734,280,000.00	191,000	199,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	102.21569			102.18938			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.63000	102.85890		11.64000	102.78499			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.24666			100.22676			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.63566			101.60903			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.16396			100.14483			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.02000	94.99707		10.02000	94.97185			7,745,460,000.00	773,000	825,000.00
CCT01	On 23/06/2023	Spot Bond		10.01000	117.59647		10.00500	117.59931			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.86000	113.51915		9.85500	113.52475			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.26000	117.95033		9.25500	117.95963			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.88501			101.85457			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.44000	105.90157		11.45500	105.83606			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.02237			100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.29657			101.26984			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.86212			100.82564			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.99023			100.94836			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.60924			101.58489			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	101.69617			101.67300			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	99.83433			99.80102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	99.83619			99.80325			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.02299			101.00456			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.96963			100.95217			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.82637			99.79147			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	99.87053			99.85171			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	99.87675			99.85881			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	101.07632			101.05694			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.61500	105.97548		10.63500	105.94286			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.19500	104.22755		8.21500	104.20225			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	99.87756			99.85286			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.40382			101.37852			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	101.58298			101.56104			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	101.58298			101.56104			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.01957			99.99957			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.21411		100.00000	23.15787			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.02568		100.00000	22.96990			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.12953			101.10919			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	59.33452		100.00000	59.19078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000		59.76212	100.00000	59.61734				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.58351		102.56618				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		101.45411		101.42886				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.21335	10.11000	101.18622				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.45411		101.42886				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.70628		100.68735				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		107.86038		107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		111.76542	2.76000	111.76749				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.06081		106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		113.33984	3.14000	113.34082				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.75965	8.25000	103.73686				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		101.45411		101.42886				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.45411		101.42886				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		112.92863	3.10000	112.92983				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		112.60067	2.40000	112.60397				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.63722		101.60769				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		101.54190		101.51409				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.59686		100.57892				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.60516		100.58696				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95500		104.33161	7.97500	104.25365				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.63819		100.61961				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.62871		100.61041				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.45747		100.43850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.46541			100.44560			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.00500	104.51011		8.02500	104.43183			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.00500	104.51011		8.02500	104.43183			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	107.43311			107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	109.34840			109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.05500	103.35716		8.07500	103.27693			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.15999			101.13909			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.29084			101.26759			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.51585			100.49766			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.51585			100.49766			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	67.86088		100.17539	67.69623			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.57236			101.54505			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.01691			99.99982			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.17764			101.15643			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	99.80946			99.79155			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	99.79549			99.77632			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.77307		9.35000	99.74789			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.77307		9.35000	99.74789			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	99.80940			101.43478			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	99.80880			101.43910			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	93.05587			93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	99.67197			99.64161			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.09128			101.07356			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	99.67870			99.64895			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.89162			100.87361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.89162		100.87361			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.89162		100.87361			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.89162		100.87361			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.89162		100.87361			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.91610		100.89760			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.95672		100.93740			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.95672		100.93740			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.95672		100.93740			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.95672		100.93740			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.95672		100.93740			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.96352		100.94406			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.96000	106.69789	8.97000	106.62827			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.36718		101.34254			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.93010		99.91263			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.97145		100.95457			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.97145		100.95457			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.28688		100.26785			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.33504		101.31098			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	99.68356		99.65489			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	101.56298		101.53479			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.06617		101.04697			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.05860		101.03955			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.07629		101.05690			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.87803		99.86029			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	99.76537		99.74344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	99.76519			101.75877			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.07324			101.05391			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.12646			105.12646			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.32193			101.30102			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.98981			100.97161			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.87112			100.85316			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.02833			101.00982			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.20225			101.18057			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.20225			101.18057			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.20225			101.18057			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.20225			101.18057			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.01526			100.03612			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.48747			101.46769			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.11286			101.09039			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.11286			101.09039			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.09930			101.07710			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.99010			100.96785			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.09930			101.07710			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.81857			100.79610			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.24675			101.22428			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.99013			100.96788			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.99013			100.96788			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.98460			100.96260			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.01280		100.00000	6.99582			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	114.50255			114.50255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	102.91979			102.91979			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	114.73832			114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	114.02247			114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	114.51826			114.51826			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	114.98679			114.98679			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.02111			100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.71000	95.61838		10.72000	95.53613			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.23000	97.28724		11.24000	97.20321			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.93624			100.91534			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.25812			101.23542			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.02058			100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.42830			100.40894			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.32273			100.30128			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.53704		8.80500	102.51304			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.08887			101.06925			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.43299			100.41341			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	108.22305			108.22305			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.14483			101.12419			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.16750			101.14645			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.25511			101.23246			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.76354			101.74214			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.50150			102.47059			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.50150			102.47059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	102.50150			102.47059			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.28973			101.26610			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.92988			100.91279			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.44559			100.42862			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.43803			100.41723			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.72457	100.00000	23.67236				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.72457	100.00000	23.67236				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	37.00221	7.01000	36.99534				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	142.00520			141.69030			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00075	100.00000	0.00075				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00075	100.00000	0.00075				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56500	126.73354	8.56000	126.65527				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000	138.20439	8.17500	138.18058				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000	138.51701	8.17500	138.49230				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	84.76008			84.72178			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	84.62977			84.59115			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.73920			100.71832			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.73920			100.71832			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.17518			101.15401			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.08995			101.07032			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.10675			101.08682			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.73386						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.11156			101.09153			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.42830			100.40894			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.99956			100.98157			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.50500		110.50466		8.52500	110.44516			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.54000		103.50628		8.55500	103.42383			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.93000		116.38555		9.93000	116.35474			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.95500		107.90003		7.97500	107.83379			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52000		110.93773		9.52000	110.90969			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.03000		97.71384		10.03000	97.68771			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000		98.57499		10.90500	98.58116			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.91000		91.27207		10.90500	91.27904			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.44283			101.42400			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.49334			101.47418			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.35077			101.33148			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.25158			100.23280			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.93067			100.91590			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.33838			100.32367			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.38000		91.85296		12.38000	91.82298			0.00	0	2,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.18291		100.00000	10.15112			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.28262			100.26554			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.81500		99.49694		7.83000	99.43065			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.24685			100.23233			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.33914			100.32218			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.95288			100.92199			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.13643			101.10962			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.19452			101.16634			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		101.07811			101.05268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DV13		On 25/08/2013	Spot Bond	6.95500	99.80981		6.97500	104.80968			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.75500	123.41458		6.77500	123.33468			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.11500	106.82627		8.11500	106.80318			0.00	0	37,600,000.00
DV23		On 27/02/2023	Spot Bond	8.68000	113.10431		8.68000	113.07776			520,800,000.00	60,000	85,930,000.00
E170		On 01/08/2020	Spot Bond	7.78500	130.77890		7.78500	130.75176			0.00	0	18,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	106.48147			106.45463			0.00	0	0.00
EFC01		On 31/08/2014	Spot Bond	0.00000	101.85180			101.82654			0.00	0	0.00
EFC02		On 31/08/2015	Spot Bond	0.00000	102.00751			101.98016			0.00	0	0.00
EFC03		On 31/08/2016	Spot Bond	0.00000	102.11092			102.08219			0.00	0	0.00
EFC04		On 31/08/2017	Spot Bond	0.00000	103.82126			103.79173			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	0.00010	130.68734		0.00010	130.69964			0.00	0	20,000,000.00
EL28		On 02/05/2028	Spot Bond	2.37000	111.12740		2.37000	111.13075			0.00	0	15,000,000.00
EL29		On 19/11/2029	Spot Bond	2.42000	98.11045		2.42000	98.11328			0.00	0	0.00
EL30		On 29/07/2030	Spot Bond	2.51000	97.12897		2.51000	97.13154			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.42000	106.22551		9.42000	106.19894			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.27000	112.32513		9.27000	112.29747			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.96000	103.36765		9.95500	103.37300			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.58500	95.61019		10.57500	95.62708			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	99.93222			99.91510			0.00	0	0.00
EPFC02		On 07/11/2013	Spot Bond	0.00000	100.12837			100.11138			0.00	0	0.00
EPFC05		On 22/08/2013	Spot Bond	0.00000	101.25701			101.24240			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	59.94307		100.00000	59.79786			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	63.07536		100.00000	62.92256			0.00	0	0.00
EQ193U		On 15/08/2013	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
EQ194U		On 22/08/2013	Spot Bond	100.00000	100.78464		100.00000	100.51444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ195U	On 12/09/2013	Spot Bond	100.00000		95.41778		100.00000	95.17560			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.06314		3.00000	128.06484			0.00	0	1,323,000.00
EQS02	On 01/07/2015	Spot Bond	10.91500		104.87142		10.93500	104.80716			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		106.43384			106.41193			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.45560			100.43341			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.78172			100.76025			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.55000		99.70700		9.56000	99.64547			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.92052			99.90043			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.92747			99.90914			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.92463			99.90579			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.91891			99.89843			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.91642			99.89555			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		99.93600			99.91982			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.93335			99.91650			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		99.93128			99.91388			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		99.93569			99.91942			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.93064			99.91332			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.92736			99.90922			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.39500		106.10739		6.41500	106.05076			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.34000		110.38943		7.35000	110.32687			513,800,000.00	70,000	253,340,000.00
ES23	On 25/01/2023	Spot Bond	8.24000		111.95563		8.24000	111.93108			494,400,000.00	60,000	246,230,000.00
ES26	On 02/04/2026	Spot Bond	8.76500		95.97247		8.76000	95.98595			0.00	0	53,026,000.00
ES33	On 15/09/2033	Spot Bond	9.60500		84.52025		9.59500	84.57410			0.00	0	1,140,035,000.00
ES42	On 25/04/2042	Spot Bond	9.90000		89.31906		9.89000	89.37929			198,000,000,000.00	20,000,000	507,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.80455			99.78618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.53356			100.51476			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.92749			100.90872			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.66658			100.65062			0.00	0	4,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.95123			100.93637			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.56794	100.00000	10.54233				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.28417	100.00000	10.25926				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.98218				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.98150				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.97935				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.97814				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.00500	105.77957	7.02500	105.73886				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.03000	99.04754	9.04000	98.98248				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.05717		101.03994				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.05710		101.03987				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.41584		100.39555				0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.67532		102.65296				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.83000	106.42857	10.84000	106.35687				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	99.58718		99.56444				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	84.57142	100.00000	84.39321				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	123.20277	2.15000	123.20722				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	262.64951	2.21000	262.65847				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.92000	141.73812	2.92000	141.74025				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.74000	189.23164	2.74000	189.23539				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.16500	117.66190	7.18500	117.59826				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	34.87105	100.00000	34.79430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBN07	On 15/09/2015	Spot Bond	100.00000		34.87105		100.00000	34.79430			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09700		55.99236		8.09700	55.94072			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100		35.29622		9.50200	35.28538			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.04559		9.73000	34.00856			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		90.02468		100.00000	89.80617			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		101.93103			101.90112			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.46870			102.43866			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		101.88232			101.84835			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.16786			101.14683			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.39618			102.36703			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.39618			102.36703			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.86347			101.83745			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		102.35311			102.32450			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.32743			101.30351			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.52192			101.49549			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.12959			101.10925			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.25441			101.23181			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.45111			101.42487			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.49827			101.47225			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.24001			101.21764			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		101.52636			101.49873			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		101.65412			101.62414			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.17505			101.15387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	108.70377			108.67502			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.83263			101.79935			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.21736			101.19539			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.44508			101.41895			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.73217			101.70076			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.30340			101.27986			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	101.39387			101.36868			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.64360			101.61382			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.52185			101.49430			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.71717			101.68603			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.82513			101.79199			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.63910			101.60939			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.58651			101.55777			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.41647			101.39086			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.38934			101.36424			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	101.75617			101.72431			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	101.73368			101.70222			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	101.67214			101.64182			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	101.75917			101.72725			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.48422			101.45738			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.17706		100.09221	12.14754			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.09190			101.07223			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	101.84461			101.81111			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.32107			101.29726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	101.49444			101.46749			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	102.19216			102.16553			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.42304			101.39739			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.22389			101.20184			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.23914			101.21681			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.11889			101.09874			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.14936			101.12865			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.54892			101.52088			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.70590			100.69020			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	101.06734			101.05023			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.70590			100.69020			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	101.05468			101.03815			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.12668			101.10637			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.62518		13.22500	51.60693			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.05407			101.03508			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.68160			100.66644			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.68160			100.66644			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.05557			101.03657			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.61630			101.58715			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.11005			101.09005			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.66500	89.82649		3.61500	90.27551			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.16448			101.14348			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.16448			101.14348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond		0.00000	101.81506			101.79379			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.93624			100.91534			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.33523			99.31459			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	101.84167			101.81146			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.58520			100.56568			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.28456			100.26562			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.16238			100.13916			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.51708			100.49507			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.22839			101.20626			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.22086			101.19886			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.45850			100.43617			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	99.47954			99.45815			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.03065			101.01209			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.34696			100.32608			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	112.27273		3.39000	112.27305			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.24517			101.22274			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.25886			101.23618			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	112.44003		3.37000	112.44042			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.92000	118.73036		0.92000	118.73855			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	112.27273		3.39000	112.27305			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.90000	120.37153		1.90000	120.37667			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	123.71586		1.97000	123.72087			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.39370			100.37006			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.17087		100.00000	23.11473			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.93613			101.90244			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	101.68267			101.65342			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.65913		4.73000	111.65537			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.71417			101.68437			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.06860			101.04936			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.23608			101.21381			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.65365			101.62381			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.46109			101.43475			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.40335			101.37806			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.16299			101.14164			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.55660			101.52956			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.16151			101.14018			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	99.72223			99.69432			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	103.60825			103.58144			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	102.48683			102.45657			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.98563		100.00000	8.96386			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.04000	139.78782		4.04000	139.78580			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	101.34248			101.32757			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.12026			102.10410			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.56695			101.55104			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.10220			103.08545			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.83023			102.81304			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	104.32045			104.30346			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.88914			101.84594			0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond		2.72000	251.96359		2.72000	251.96870			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	262.43476		2.22000	262.44364			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	247.51697		2.94000	247.52054			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	119.81966		2.52000	119.82279			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.32396			100.30444			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	120.33998		2.05000	120.34465			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.53916			100.51871			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.72676			100.70729			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.19057			100.17066			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.96659			100.94786			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.66697		2.99000	88.66817			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.76943		100.00000	0.76758			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.79088		104.97509	14.75345			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.05438			100.03625			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.15897		101.07593	19.11211			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.69261		100.44759	10.66661			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	101.00772			100.99159			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.45960		100.76967	17.41702			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
FRS79	On 10/07/2017	Spot Bond		0.00000	101.17594			101.14320			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.31656			100.30171			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.57000	98.91862		2.57000	98.92103			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	102.11716			102.09277			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.95243			100.93726			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.63294			100.61888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.38000		102.22020		2.33000	102.74314			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.12486			98.12377			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.41000		101.90977		2.36000	102.43085			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.67689			101.65539			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.96884			100.95479			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		327.11950		2.42000	327.12880			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.88752			100.87344			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.77143			100.75734			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.13745			100.11679			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.12916			100.10973			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.12247			100.10398			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.86000		106.49382		5.88000	106.45663			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.20500		107.43082		6.22500	107.38246			0.00	0	1,350,000.00
FRX16	On 15/09/2016	Spot Bond	7.09500		105.78429		7.11500	105.70883			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.68500		106.33389		7.70000	106.25944			92,220,000,000.00	12,000,000	16,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.85000		113.69138		7.86000	113.62660			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.47500		104.73395		8.47500	104.71033			0.00	0	7,000.00
FRX23	On 28/02/2023	Spot Bond	9.51000		92.64932		9.52000	92.56861			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.59000		109.81619		9.61500	109.60849			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.36500		97.66461		10.39500	97.41056			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.61000		78.99795		10.60000	79.04689			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		0.00000						0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.14256			101.12363			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.68571			100.66633			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.89000		105.06618		8.90500	104.99469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.23496			100.22027			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000		99.98555						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		99.53556			99.52105			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		99.53604			99.52154			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		98.92219			98.90763			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		99.16944			99.15486			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		99.09658			99.08201			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		98.87801			98.86344			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		98.79434			98.77982			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.58799			100.57134			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.76348			100.74192			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.35849			100.34156			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.36691			100.34957			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.38317			100.36506			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.33388		100.00000	3.32650			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.40334			100.38426			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.43130			100.41088			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.21263			101.19253			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.95174			100.93596			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.56596			100.54732			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.29809			102.28065			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.99769			100.98026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	101.18247			101.16357			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.78193			100.76594			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.02305			101.00322			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.50323			100.48484			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.14988			101.13155			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.23478			100.21581			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.32247			100.30781			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.19055			100.17589			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	105.73591			105.73736			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.73591			105.73736			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	107.21015			107.21440			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.50776			100.48847			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.54386	99.66477		7.56349	99.59986			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	106.01700			106.01915			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	107.56494						0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.53331			100.51308			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89705	108.65492		7.91666	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	106.38045			106.38351			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	108.20324						0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.56615			100.54469			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34789	108.65492		8.36748	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	107.66709			107.67341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	0.00000		109.05369						0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.60624			100.58329			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		108.37028			108.38063			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		110.20379			110.22028			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.55866			100.53898			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.64572			100.62449			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.67075			100.64871			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500		110.01071	7.92500	109.98748				0.00	0	30,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		267.42774	1.99000	267.43845				0.00	0	76,092,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		267.86731	1.97000	267.87818				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56500		97.54043	9.55500	97.60350				0.00	0	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56000		97.54350	9.55000	97.60788				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.77000		108.76788	1.72000	109.33026				1,123,596,000.00	634,800	750,515,800.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.51547	2.39000	103.51851				20,195,500,000.00	8,450,000	478,036,000.00
I2046	On 31/03/2046	Spot Bond	2.39000		103.47526	2.39000	103.47829				0.00	0	112,732,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.62532	2.53000	105.62805				5,983,450,000.00	2,365,000	308,022,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		91.20000			90.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05500		109.21062	7.07500	109.15967				0.00	0	16,978,267.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.53028			102.51266			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.39039			101.37180			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		101.12021			101.10201			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		101.46123			101.44558			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.86000		104.69212	6.88000	104.66148				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.55500		108.45435	7.57500	108.38496				519,406,250,000.00	68,750,000	18,750,000.00
IBL22	On 15/03/2018	Spot Bond	8.24000		110.70986	8.25500	110.62694				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	6.79000	103.76148		6.81000	103.72919			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.41667			100.39889			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	99.93550			99.91919			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.89000	109.56409		3.89000	109.56274			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.37500	102.30849		7.39500	102.23413			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.16917			100.15143			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.17995			100.16112			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.74000	125.08811		0.74000	125.09738			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12000	123.48178		2.12000	123.48634			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.76313			100.74550			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	102.70920			102.69176			0.00	0	50,100,000.00
IBL39		On 02/04/2018	Spot Bond	7.91000	106.47880		7.92500	106.39782			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	101.18327			101.16597			0.00	0	100,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.90573			102.88823			0.00	0	300,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	99.99990			99.98383			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.46000	99.23786		8.47000	99.17356			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.01500	92.14068		9.01500	92.11861			0.00	0	300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.21218			101.19539			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.99000	100.19707		8.00500	100.11933			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.06500	100.49276		9.06500	100.46855			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.25362			100.23608			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.26177			100.24369			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.31500	100.12049		7.33500	100.04859			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.24000	99.80388		8.25000	99.74205			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00219		100.00000	0.00218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.20150		5.00000	100.18805			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.67120		4.00000	101.66026			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.98763			101.96392			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.90627			101.88312			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.06910			101.04518			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.19775		9.20000	112.17018			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.91091			100.89044			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.91091			100.89044			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.92059			99.90050			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.47650		100.00000	8.45596			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.38530			100.36809			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.14618			100.12992			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	100.00000	48.20993		100.00000	44.64292			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.05500	103.46232		9.07500	103.40849			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	101.25523			101.23944			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.01522			100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	99.60563			99.59052			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.24699			99.22146			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.86061		100.00000	4.84437			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA335		On 27/08/2013	Spot Bond	5.25000	99.78471		5.25000	99.72746			0.00	0	0.00
INA336		On 03/09/2013	Spot Bond	5.25000	99.68456		5.25000	99.62742			0.00	0	0.00
INA338		On 17/09/2013	Spot Bond	5.35000	99.47510		5.35000	99.41712			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.35000	99.35920		5.35000	99.30135			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.45000	99.05343		5.45000	98.99486			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.45000	98.95098		5.45000	98.89254			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.88506		5.25000	99.82769			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.35000	99.57673		5.35000	99.51863			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.35000	99.27246		5.35000	99.21471			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	99.15609		5.45000	99.09740			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.45000	98.84875		5.45000	98.79043			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	75.72614		100.00000	75.56936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000		74.64213		100.00000	74.48980			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.23750			100.22288			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.10284			100.08814			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.03885			101.01550			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81056		103.11231		10.81794	103.07246			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81056		101.59891		10.81794	101.55965			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.10776			101.08629			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.74056			101.71283			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.08410			101.06308			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.36957		6.50000	102.35167			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.20225			101.18057			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.84034			100.82260			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		101.17593			101.16084			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		25.40073		100.00000	25.33919			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.25646		100.00000	16.21708			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		99.93885			99.92357			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		99.93885			99.92357			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.04528			100.03018			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.15110			100.13596			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		94.23075			94.22697			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		101.16084			101.14594			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		101.21277			101.19722			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		101.02681			101.01174			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		101.03431			101.01914			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.09718			101.07934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING206		On 18/09/2013	Spot Bond	0.00000	100.84539			100.83073			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.83073			100.81607			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.53047			100.51449			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.56759			100.55093			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	101.16084			101.14594			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.96610			100.95123			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.82396			100.80916			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.68371			100.66852			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.49836			100.48370			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.10850			100.09299			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.26202			100.24459			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.26202			100.24459			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.57222			100.55275			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	68.61993		100.00000	68.45370			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.10527			101.08054			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.47181			100.43970			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	101.50872			101.48669			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.56205			100.54357			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.57460			100.55571			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.58301			100.56384			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.06500	105.25300		8.08500	105.16700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond		6.55000	104.89556		6.56500	104.86799			0.00	0	5,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.42871			101.40943			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.49000	108.10889		8.50500	108.03179			0.00	0	5,200,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.75010			100.73144			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.83997			101.81686			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.12936			101.10747			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.23500	105.42879		8.25500	105.37087			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	103.43779			103.41707			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.51388			101.49090			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	113.78870		3.21000	113.78958			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.10000	123.37418		4.10000	123.37211			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	101.22430			101.20830			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.92404			100.90271			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.73784			100.71640			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.70027			100.67818			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.34236			101.32128			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.02420			101.00309			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.44938			100.43396			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.77000	88.89114		3.72000	89.33463			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.77000	94.65527		3.72000	94.93673			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.43928			101.41637			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		100.00000	0.03021		100.00000	100.00000			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	99.93831			99.92290			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.99901			100.98370			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.53000	111.79056		11.54000	111.71911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond		0.00000	100.36685			100.34175			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.10000	123.37418		4.10000	123.37211			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	99.95687		5.25000	99.89942			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.85637		5.25000	99.79903			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.75608		5.25000	99.69885			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.65598		5.25000	99.59888			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.54767		5.35000	99.48960			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.44610		5.35000	99.38815			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.24357		5.35000	99.18586			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	99.12673		5.45000	99.06808			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	99.02414		5.45000	98.96561			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	98.92175		5.45000	98.86334			408,750,000,000.00	75,000,000	75,000,000.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.81958		5.45000	98.76129			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	98.71762		5.45000	98.65945			408,750,000,000.00	75,000,000	75,000,000.00
IVA346	On 14/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.01626			100.03670			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.31686			100.29772			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.31955			100.30030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.29871			100.28068			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.72861			100.71095			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	101.03569			101.01774			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.27489			100.25893			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.26352			100.24822			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00437			100.02892			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.27376			100.25786			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	99.92122			99.90523			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	99.86944			99.85049			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.37474			101.35586			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.62917			100.61027			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.63377			100.61473			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.64299			100.62368			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.60152			100.58343			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.50412			100.48497			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.31681			100.29768			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.19152			100.17676			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.19113			100.17640			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	83.06998		100.00000	82.88288			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.99902		100.00000	62.84639			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	48.71393		100.00000	64.74912			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	59.54510		100.00000	59.43213			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.31050			100.29059			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.24366	100.00000	39.14860				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.58271		100.56353				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.58229	100.00000	10.55665				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.61451		100.59429				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.05327	100.00000	50.89388				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.58906		103.56678				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.32317		100.29926				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.56000		144.06197	8.55500	144.08138				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.60509		100.58883				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.44239		101.42517				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.59000		96.98464	8.60500	96.91357				9,775,420,000.00	1,138,000	1,573,000.00
LGL03	On 03/04/2018	Spot Bond	8.64000		99.02815	8.65500	98.95024				0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.80664	8.00000	101.78494				15,448,000,000,000.00	1,931,000,000	1,000,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.74976		101.72177				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.30500		100.60001	11.32500	100.53005				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.92086		101.89011				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.55287		100.53675				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		99.62985		99.61561				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		99.18576		99.17148				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		99.08280		99.06847				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		98.73027	100.00000	80.21978				0.00	355,000,000	355,000,000.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.59118		100.57172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF025		On 26/05/2014	Spot Bond	0.00000	101.64972		101.63396			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.65465		100.63709			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.51943		100.50173			0.00	1,800,000	600,000.00
MBF029		On 01/10/2015	Spot Bond	0.00000	101.31132		101.29445			0.00	0	6,000,000.00
MBF030		On 01/10/2017	Spot Bond	0.00000	102.04548		102.02779			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	101.07271		101.05720			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.74256		100.72688			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	101.00248		100.98553			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.33741		100.31706			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	84.70973	100.00000	84.51851			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	66.13540	100.00000	65.97518			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	59.28227	100.00000	59.13866			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	38.55012	100.00000	38.45673			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	37.64025	100.00000	37.54907			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	9.79201	100.00000	9.76829			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	23.90627	100.00000	23.84836			0.00	0	0.00
MBP27U		On 04/10/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MBP28U		On 07/11/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.38000	105.87477	8.39000	105.80579			0.00	0	2,000,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	101.24419		101.22434			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	101.05551		101.03869			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	101.14983		101.13150			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	102.28311		102.26538			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	102.30086		102.28300			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	102.38957		102.37100			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.75155			100.73318			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.78877			100.76948			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.72500		105.45275	7.74000	105.38914				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.45000		104.81357	8.46000	104.74639				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.34500		104.90408	9.34500	104.87806				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.84000		105.84078	5.85500	105.80452				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.94672			100.92967			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.98484			100.96710			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.36500		105.62894	9.36500	105.60238				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20500		105.98868	7.22500	105.92956				0.00	0	25,500,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.41657			101.39749			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.65000		102.23035	8.66500	102.15889				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.35425			101.33600			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.35000		102.17210	8.36500	102.10116				0.00	0	2,500,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.32000		104.27420	6.33500	104.24309				0.00	0	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		70.73643	100.00000	70.59961				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.25500		104.52006	7.27500	104.46382				0.00	0	100,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.29500		106.91625	8.31000	106.84154				0.00	0	900,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		68.86792	100.00000	68.73823				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.55500		102.74289	5.57500	102.72326				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		5.93740	100.00000	5.92302				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.24237	100.00000	0.24179				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.21240	100.00000	6.19735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A208		On 14/08/2020	Spot Bond	100.00000	6.28740		100.00000	6.27217			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.77691		100.89771	5.76280			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.85519		100.61875	5.84093			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	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.01516			99.99998			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.01553			99.99995			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.01588			100.00003			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.01615			100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.01638			99.99996			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.01635			99.99980			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.01815			99.99998			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.02003			99.99997			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24237		100.00000	0.24179			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24237		100.00000	0.24179			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.88000	98.09357		8.88000	98.07041			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.00500	100.13959		7.02500	100.06853			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.74393			100.72772			0.00	163,600,000	40,400,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.68021			100.66360			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.06409			101.59060			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	103.22462			103.20832			0.00	0	2,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.82125			101.80490			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.41588			101.39805			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.34787			100.33083			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.85500	111.43818		6.87500	111.37772			0.00	0	2,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.55211			101.53230			0.00	2,100,000	700,000.00
NBK3A	On 09/09/2019	Spot Bond	8.63000		117.73515		8.64000	117.65791			2,407,770,000.00	279,000	706,000.00
NBK4	On 28/10/2024	Spot Bond	10.73500		31.90713		10.73000	31.91436			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.30500		106.78787		7.32500	106.73503			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.51504			100.49549			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.54409			100.52345			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.65000		104.29277		6.67000	104.26229			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		101.21411			101.19829			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.50500		107.99143		7.52500	107.92192			0.00	0	400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.91708			100.89931			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		99.79400			101.54707			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.98372			100.96297			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.75058			100.73048			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.61468			100.59446			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.40064			101.38066			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		84.53317			84.49621			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.32078			101.30191			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		100.39608			100.37674			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.43291			100.41181			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.32365			100.30411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.63761			100.61668			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	80.58632			80.54810			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	101.31925			101.30169			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	101.42883			101.41284			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	101.21231			101.19567			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.73844			100.72119			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.99989			99.98173			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.03434			101.01571			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.97338			100.95585			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.70953			100.69002			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.93602			100.91916			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.92682			100.91016			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.92607			100.90942			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.00500	109.10001		8.02500	109.03771			0.00	0	500,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.45085			100.42949			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.10000	104.39488		5.11500	104.37879			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.10000	101.44905		6.11500	101.42538			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.58964			100.57381			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.74000	116.23300		11.75500	116.13450			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	109.86021			109.83508			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	98.96756			98.95302			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.70506			101.68026			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	158.21469		2.23000	158.22000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.41500	105.38935		8.41500	105.36575			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	101.02849			101.01237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000		100.99281			100.97705			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.99281			100.97705			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.04500		109.38763		9.04500	109.36105			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.48862			101.47141			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.81312			101.79790			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.40965			101.39337			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.39561			101.37951			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.45380			101.43700			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.24500		110.74365		9.24500	110.71616			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.51200			101.49450			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.45384			101.43705			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.48868			101.47147			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.44500		109.39406		9.44500	109.36631			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.60504			101.58643			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.53526			101.51749			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.51194			101.49445			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.95355			101.93079			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.81176			101.79069			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.55845			101.54041			0.00	0	29,000,000.00
NRA013	On 31/10/2013	Spot Bond	3.96500		136.01547		3.96500	136.01362			0.00	0	32,900,000.00
NRA014	On 30/04/2014	Spot Bond	6.50500		106.48685		6.52500	106.45418			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.12000		119.99901		8.13000	119.92598			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.60000		126.42774		8.60000	126.39881			3,440,000,000.00	400,000	8,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		164.69250		2.12500	164.69850			0.00	0	83,200,000.00
NRA028	On 30/11/2028	Spot Bond	9.24000		126.90157		9.23500	126.91803			0.00	0	3,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond		0.00000	100.51749			100.49859			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.50388			100.48546			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.57765			102.29219			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.26990			100.25128			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.21755			101.19992			0.00	0	4,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.96810			100.94934			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.68862			101.66686			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.18326			102.15500			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.56797		100.00000	18.52299			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	19.90616		100.00000	19.85794			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	19.95249		100.00000	19.90415			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	19.98029		100.00000	19.93188			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	20.64746		100.00000	20.59743			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	21.38876		100.00000	21.33694			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	26.02187		100.00000	25.95884			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.28500	107.99937		6.30500	107.93915			0.00	0	2,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	93.39000			93.31000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	30.57958		100.00000	30.50551			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.38131			100.36410			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	101.02140			101.00505			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.68466			100.66836			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	104.09878		100.00000	103.81896			0.00	0	0.00
PNP09	On 10/08/2013	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
PNP10		On 22/08/2013	Spot Bond	0.00000	101.22203		101.20748			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.04371	100.00000	80.21978			0.00	530,000,000	400,000,000.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.99073		100.97296			0.00	0	10,000,000.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	101.52882		101.51282			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.95573		100.93912			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.93843		100.92214			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	101.07499		101.05948			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	101.04355		101.02546			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.99502		100.97773			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.95886		100.94222			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	101.02619		101.00840			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	101.10359		101.08445			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	101.04216		101.02404			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.99659		100.97928			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	101.16991		101.14962			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	101.09712		101.07804			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	101.04058		101.02250			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.29403		100.27627			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.30320		100.28490			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.30733		100.28878			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.31650		100.29741			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.35588		100.33446			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.36503		100.34307			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	99.99981		99.98307			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.30039		100.27973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R009		On 15/09/2014	Spot Bond	6.05500	113.29929		6.07500	113.25897			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.72000	94.06838		5.73500	94.03906			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.98000	38.04673		7.97500	38.06119			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	6.05500	119.97342		6.07500	119.91172		141,418,477,655,560.00	23,355,652,792	16,993,965,792.00	
R158		On 15/09/2015	Spot Bond	6.05500	119.97342		6.07500	119.91172			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.95500	88.48789		5.97500	88.43792			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.05500	126.26107		6.07500	126.17802			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.88500	83.61993		5.90500	83.55663			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.16000	120.37342		8.15500	120.39257		109,627,641,600,000.00	13,434,760,000	12,184,099,000.00	
R187P		On 21/12/2026	Spot Bond	7.90000	35.54637		7.89500	35.56167			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.82000	33.26161		7.81500	33.27762			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72000	273.43590		1.72000	273.44884		214,780,872,000.00	124,872,600	254,403,150.00	
R201		On 21/12/2014	Spot Bond	5.35000	105.67394		5.36500	105.63876		288,558,525,550.00	53,936,173	993,096,173.00	
R202		On 07/12/2033	Spot Bond	2.25000	203.59514		2.25000	203.60187		2,162,315,925,000.00	961,029,300	1,444,167,795.00	
R2023		On 28/02/2023	Spot Bond	7.83000	103.00129		7.83000	102.97980		27,509,139,000,000.00	3,513,300,000	4,651,851,463.00	
R203		On 15/09/2017	Spot Bond	6.79000	108.55273		6.80500	108.47864		30,271,547,376,000.00	4,458,254,400	3,974,833,138.00	
R2037		On 31/01/2037	Spot Bond	9.18000	93.83399		9.17000	93.90179		587,520,000,000.00	64,000,000	888,000,000.00	
R204		On 21/12/2018	Spot Bond	7.03000	105.45139		7.04000	105.38636		17,641,990,163,520.00	2,509,529,184	4,928,072,620.00	
R2048		On 28/02/2048	Spot Bond	9.24500	98.86840		9.22500	99.04179		33,693,310,050,000.00	3,644,490,000	3,099,369,913.00	
R205		On 31/03/2014	Spot Bond	100.00000	60.27142		100.00000	60.12542			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.37000	101.46602		5.39000	101.44305		1,148,903,982,000.00	213,948,600	2,044,600,000.00	
R207		On 15/01/2020	Spot Bond	7.36500	100.02189		7.36500	100.00224		27,796,172,850,000.00	3,774,090,000	5,390,721,105.00	
R208		On 31/03/2021	Spot Bond	7.52000	98.10720		7.52000	98.08742		15,369,316,749,920.00	2,043,792,121	7,864,381,500.00	
R209		On 31/03/2036	Spot Bond	8.99000	76.01586		8.98000	76.07346		28,074,268,670,000.00	3,122,833,000	9,483,928,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond		2.20000	154.52381		2.20000	154.52913			2,177,494,000,000.00	989,770,000	1,151,360,912.00
R211	On 31/01/2017	Spot Bond		0.04000	128.03915		0.04000	128.05106			903,560,000.00	22,589,000	149,617,000.00
R212	On 31/01/2022	Spot Bond		1.55000	128.92168		1.55000	128.92841			2,238,401,500,000.00	1,444,130,000	1,344,028,000.00
R213	On 28/02/2031	Spot Bond		8.78500	87.36714		8.77500	87.42498			16,405,109,000,000.00	1,867,400,000	5,541,148,000.00
R214	On 28/02/2041	Spot Bond		9.18500	76.19311		9.17500	76.25163			25,661,144,850,000.00	2,793,810,000	7,688,914,284.00
R224C	On 15/09/2013	Spot Bond		5.11000	99.56788		5.12500	99.55269			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.21000	97.03978		5.22500	97.01790			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.32000	94.46624		5.33500	94.43776			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.11500	90.89868		6.13500	90.85582			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.95500	88.48789		5.97500	88.43792			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.87500	86.10206		5.89500	86.04525			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.88500	83.61993		5.90500	83.55663			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.38500	98.14656		5.40000	98.12725			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.40500	95.56934		5.42000	95.54352			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.35500	93.11572		5.37000	93.08388			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.02500	89.60130		6.04500	89.55456			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.89500	87.23939		5.91500	87.18569			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.87500	84.78856		5.89500	84.72818			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.93500	82.20833		5.95500	82.14169			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.76500	77.40442		6.78000	77.34711			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.81500	74.71456		6.83000	74.65373			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.03500	71.51129		7.04500	71.46427			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.01500	69.15279		7.02500	69.10402			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.99500	66.88501		7.00500	66.83464			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.98500	64.66442		6.99500	64.61262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R337C		On 21/06/2020	Spot Bond		7.32500	61.09301	7.32500	61.08101			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.30500	59.01817	7.30500	59.00660			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.44000	56.35952	7.44000	56.34827			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.41000	54.46954	7.41000	54.45871			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.38000	52.65819	7.38000	52.64776			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.35000	50.92182	7.35000	50.91178			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.31000	49.30381	7.31000	49.29414			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.27000	47.75567	7.27000	47.74635			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.10000	42.25287	8.09500	42.26574			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.06000	40.78582	8.05500	40.79927			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.02000	39.38488	8.01500	39.39886			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.98000	38.04673	7.97500	38.06119			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.94000	36.76821	7.93500	36.78312			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.90000	35.54637	7.89500	35.56167			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.86000	34.37838	7.85500	34.39406			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.82000	33.26161	7.81500	33.27762			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	101.57229		101.54497			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.75450		100.72974			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	101.72006		101.69847			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.81769		100.79320			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.65885		100.63569			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	10.75281		100.00000	10.72676			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.71128		100.00000	3.70229			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond		0.00000	101.25629		101.23704			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	101.16591		101.14653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	101.09367			101.07784			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	101.24677			101.22767			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	101.04445			101.02932			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.86650			100.84822			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.20021			101.18103			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.93130			100.91325			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		97.07397		100.00000	96.82378			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.82300			100.80712			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	101.02315			101.00853			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.51908			100.50012			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	99.91449			101.55271			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.67615			100.65975			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.65841			100.67992			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.18750			100.16784			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	101.34723			101.33259			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.52885			100.51416			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	101.32061			101.30162			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.58933			103.14184			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.29772			101.26862			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.45889			100.42830			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.40978			100.38250			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.40978			100.38250			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	99.84540			99.82569			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	101.29887			101.27848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond		0.00000	100.73445			100.71371			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.36271			101.33461			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.52839			101.49686			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.74056			101.71283			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.49129			100.47039			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.72918		12.35000	102.69573			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.43578			101.41225			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.09103			100.06067			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.80336		100.00000	11.76676			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.33620			101.31469			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.01998			100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	101.63449			101.61250			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	62.46637		100.00000	62.31504			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	99.76455			101.76304			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.33855		5.25000	100.32442			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.10950		100.00000	1.10684			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.04298		100.00000	6.02834			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.91908		100.00000	13.88536			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.04787		100.00000	12.01869			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.61296			103.56859			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.65939			100.61748			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82000	109.45549		8.82000	109.42968			0.00	0	2,600,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.82043			97.01895			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.35500	112.33891		7.37500	112.25600			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	99.78817			99.76833			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.84000	104.83285		8.85500	104.75443			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.45500			100.43473			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.15430			101.13428			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.32644			100.27901			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.45608			100.43486			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.44742			100.42661			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35500	105.87136		7.37500	105.81696			0.00	0	89,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.63000	102.02954		8.64000	101.96850			0.00	0	4,700,000.00
SBK111	On 09/04/2014	Spot Bond	1.64000	133.03124		1.64000	133.03782			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	165.14963		5.51780	165.14031			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.51500	116.94580		7.53500	116.88157			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.37500	117.23151		7.39500	117.16752			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500	117.37473		7.32500	117.31086			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.19000	103.62315		8.20500	103.54926			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000	117.07833		7.47000	117.01421			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.41500	117.14978		7.43500	117.08572			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.03567			101.01772			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.92172			100.90898			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.19269			101.16957			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.82166			100.80224			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.85480		100.00000	82.66985			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.84000	107.17570		7.85500	107.10033			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.13590			100.11796			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.90505			100.88724			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.95224			100.93379			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.95023		100.00000	1.94592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.98768			100.96853			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17000		107.01890		9.17000	106.99268			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	9.81000		104.20740		9.80500	104.21670			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.99976			99.98075			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.33069			100.31466			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.13788			100.12034			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		99.80599			99.78776			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.52000		103.54826		8.53000	103.47945			0.00	0	3,140,000.00
SBS3	On 25/05/2026	Spot Bond	8.86000		96.81664		8.85500	96.83034			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.22000		98.57383		9.22000	98.54968			4,278,080,000.00	464,000	486,000.00
SBS9	On 07/07/2016	Spot Bond	7.23500		111.94712		7.25500	111.87061			542,625,000,000.00	75,000,000	75,900,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		261.79184		2.25000	261.80047			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		125.08811		0.74000	125.09738			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		107.62000			107.34000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.37420		100.00000	6.35875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHI02		On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.31000	122.74391		1.31000	122.75112			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	102.36957		6.50000	102.35167			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	101.15691			101.13633			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.90565			100.88654			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	102.63394			102.61392			0.00	0	35,500,000.00
SHS05		On 29/06/2017	Spot Bond	8.89000	100.65528		8.90500	100.58321			2,098,040,000.00	236,000	411,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	102.01009			101.99008			0.00	0	25,314,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.67093			100.65196			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	101.00950			100.99100			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.90745			100.89077			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.27035			100.25465			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.01500	100.00000		5.03000	99.98622			0.00	0	1,000,000.00
SLI2		On 15/08/2016	Spot Bond	7.35500	106.05254		7.37500	105.97639			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.24000	103.45240		8.25500	103.37852			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	101.64052			101.62391			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	101.54090			101.52334			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.69269			101.67580			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.55273			101.53504			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.09000	105.11819		8.10500	105.05672			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.81714			100.79901			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.52984			100.51178			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.55189			100.53310			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.20000	97.05423		9.20000	97.03038			5,474,000,000.00	595,000	29,240,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.43053			101.41014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	101.00426			100.98398			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.41029			100.39027			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.12800	89.65030		9.12800	89.62844			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.19000	89.34326		9.19000	89.32133			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.59500	104.04000		6.61000	104.00206			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.62500	93.93189		8.62500	93.91034			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.12232			101.10282			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.97000	104.37872		7.98500	104.30479			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.95500	118.09447		6.97500	118.03119			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.52000	100.78058		2.47000	101.29487			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.98000	101.27150		7.99000	101.20694			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.42438			100.40820			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.57266			100.54727			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	99.92796			99.91355			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.92806			99.91367			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.82693			99.81251			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.79796			99.78353			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	99.63826			99.62379			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	99.51802			99.50341			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	99.33113			99.31659			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	99.02313			99.00855			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	99.91326			99.89880			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	98.90579			98.89120			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	98.90622			98.89164			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	98.80793			98.79340			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1014	On 12/11/2013	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		99.98560		99.97119				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.98557				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		99.94219		99.92774				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500		116.15364	6.63500	116.09096				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.72000		105.42104	8.71500	105.43398				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		53.98109	100.00000	53.86227				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		38.56581	100.00000	38.47238				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.76345	100.00000	15.72526				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.58000		104.07535	6.60000	104.04533				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.46612		100.44907				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.21366		100.19631				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.88872		100.87439				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		98.51997		98.50560				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.28497		100.26776				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.30500		104.06268	7.32500	103.98893				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		101.12689		101.11081				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		99.93979		99.92456				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.01484		99.99998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.49592			100.47827			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.51091			100.49272			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.58611		7.83000	100.56512			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.48766			100.47031			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.50641			100.48839			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.54051			100.52139			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.48766			100.47031			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.50641			100.48839			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	100.50896		7.16000	100.49073			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.54311			100.52375			0.00	0	5,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.54011			100.52088			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.61183			100.59001			0.00	0	5,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.60214			100.58066			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.89343			100.86140			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.86027			100.82944			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.22414			100.20687			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.23528			100.21715			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.32919		8.73000	100.30382			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.25092			100.23158			0.00	0	30,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.28146			100.25974			0.00	0	20,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.38894			100.35891			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.51542			100.49660			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.17919		101.06155	6.16408			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.48466			100.46743			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.70292			104.68509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.55208			100.53241			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.58198			100.56123			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.89637			100.86423			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.49344			100.47541			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.50405			100.48564			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.51163			100.49295			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.50405			100.48564			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.51163			100.49295			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.51542			100.49660			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.49950			100.48125			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.51163			100.49295			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.55329			100.53311			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.55329			100.53311			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.55329			100.53311			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.61381			100.59146			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.62892			100.60603			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.61003			100.58781			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.91130			100.87823			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.93005			100.89631			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.92255			100.88908			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.83550			100.81936			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.00500		109.57755		8.02500	109.52137			0.00	0	700,000.00
TL20	On 22/02/2020	Spot Bond	7.54000		95.06858		7.54000	95.04965			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.73000		107.73099		7.74500	107.65353			0.00	0	1,000,409,000.00
TN20	On 17/09/2020	Spot Bond	8.51000		114.72497		8.51000	114.69899			17,020,000,000.00	2,000,000	262,710,018.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		8.85500	115.84393		8.85500	115.81666			0.00	0	77,200,000.00
TN25	On 19/08/2025	Spot Bond		9.17000	102.27022		9.16500	102.28145			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond		9.23500	99.59886		9.23000	99.61290			0.00	0	14,619,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.90266			101.88631			0.00	0	300,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.24048			100.22464			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.99985			99.98297			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.99991			99.98253			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.99982			99.98238			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	99.99970			99.97974			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	99.99967			99.97448			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.68883			100.67167			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.71671			100.69887			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.73341			100.71516			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.59529		100.00000	10.36809			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	97.41669			97.40193			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	99.08780			99.07332			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	96.39960			96.38490			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.89894			98.88464			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	96.30435			96.28974			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.71076			98.69659			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	96.08340			96.06906			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.79959			95.78495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP146	On 27/12/2013	Spot Bond		0.00000	98.02354			98.00879			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.82194			97.80712			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34219			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	101.32760			101.31301			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	101.25466			101.24007			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.56032			100.54557			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.53162			100.51685			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.50115			100.48641			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.45693			100.44219			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.22151			100.20674			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.10304			100.08832			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.55644			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.53507			100.51781			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34723			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.45438			100.43973			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.92000	114.44498		8.92000	114.41784			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	101.04792			101.03043			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.55154			100.53062			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.85048			100.82774			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.13000	107.78586		9.14500	107.70854			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	82.71944		100.00000	82.53563			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	82.81090		100.00000	82.62688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		82.84138		100.00000	82.65729			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.72449			100.70937			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.76084			100.74477			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.12362			100.02137			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.12800			100.02516			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.12827			100.02540			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.85345			100.83543			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.87961			100.86105			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		101.15730			101.14265			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		131.49000			130.55000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.41500		117.91672	6.43500	117.84123				0.00	0	92,000,000.00
WS05	On 01/08/2018	Spot Bond	0.35000		241.88232	0.35000	241.90279				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.45500		106.14216	6.47500	106.08960				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.29500		107.46447	7.31000	107.39299				0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.58500		108.43990	7.59500	108.36995				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.99000		107.12274	7.99000	107.09993				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.06000		107.26875	8.06000	107.24572				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.32500		99.76712	5.34000	99.75190				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.38500		98.44592	5.40000	98.42732				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.00500		89.49956	6.02500	89.45255				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.37500		96.73581	5.39000	96.71292				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.38500		95.45688	5.40000	95.43086				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500		88.04168	5.95500	87.99035				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.36500		93.39459	5.38000	93.36351				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500		89.48517	6.02500	89.43812				0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.97500	65.70876		6.98500	65.65763			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.10290		100.00000	12.07994			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04874		100.00000	0.04864			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.10290		100.00000	12.07994			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.42869		100.00000	32.36716			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.17617		100.00000	33.11323			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.10177		100.00000	31.04276			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.10177		100.00000	31.04276			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.49119		100.00000	29.43524			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.49119		100.00000	29.43524			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.91097		100.00000	27.85802			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.91097		100.00000	27.85802			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.26535		100.00000	26.21552			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.26535		100.00000	26.21552			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.76374		100.00000	24.71676			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.76374		100.00000	24.71676			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.30369		100.00000	23.25947			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.30369		100.00000	23.25947			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.05501		100.00000	22.01316			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.87323		100.00000	20.83363			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.61006		100.00000	15.58044			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.74560		100.00000	14.71762			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.87620		100.00000	13.84988			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.87620		100.00000	13.84988			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.13268		100.00000	13.10776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	12.40541	100.00000	12.38187				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.67399	100.00000	11.65184				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>500,614,957,649,980.00</b>	<b>'1,809,143,216</b>	<b>99 545 279 714.00</b>
<b>Grand Total:</b>										<b>500,620,856,372,683.00</b>	<b>'1,809,222,782</b>	<b>99 547 309 918.00</b>